

STOXX® NORTH AMERICA 600 ESG BROAD MARKET INDEX

Index description

The STOXX ESG Broad Market Indices track the performance of a selection of STOXX Indices after set of compliance, involvement and ESG performance screens are applied. Companies that are non-compliant based on the Sustainalytics Global Standards Screening assessment, ESG Risk Ratings or are involved in Controversial Weapons are not eligible for selection. Additional exclusion filters are applied, screening companies for involvement in Tobacco, Thermal Coal, Unconventional Oil & Gas, Small Arms and Military Weapons. The remaining securities are ranked in descending order of their ESG scores within each of the 11 ICB Industry groups. The STOXX ESG Broad Market Indices select the top-ranking securities in each of the ICB Industries until the number of selected securities reaches 80% of the number of securities in the underlying index.

Key facts

- »ESG screened versions of STOXX Benchmark Indices.
- »Indices select 80% of the securities from underlying indices.
- »Screening provided by award-winning ESG data provider Sustainalytics.
- »Transparent free-float market-cap weighting scheme.
- »Suitable as underlying for mandates, passive funds, ETFs, structured products and listed derivatives.

Descriptive statistics

| Index | Market cap (USD bn.) | | Components (USD bn.) | | | | Component weight (%) | | Turnover (%) |
|--|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| STOXX North America 600 ESG Broad Market Index | 36,333.7 | 34,809.1 | 72.4 | 30.5 | 2,903.0 | 3.0 | 8.3 | 0.0 | 8.7 |
| STOXX North America 600 Index | 41,589.1 | 39,934.9 | 66.4 | 28.6 | 2,903.0 | 3.0 | 7.3 | 0.0 | 2.7 |

Supersector weighting (top 10)



Country weighting



Risk and return figures¹

| Index returns | Return (%) | | | | | Annualized return (%) | | | | |
|--|---------------------------|------|------|------|------|--------------------------------------|-----|------|------|------|
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| STOXX North America 600 ESG Broad Market Index | 6.9 | 18.4 | 19.9 | 49.9 | 84.1 | N/A | N/A | 20.0 | 14.6 | 13.1 |
| STOXX North America 600 Index | 6.8 | 16.6 | 19.2 | 47.1 | 75.4 | N/A | N/A | 19.4 | 13.8 | 12.0 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX North America 600 ESG Broad Market Index | 11.5 | 14.7 | 19.8 | 18.8 | 22.1 | N/A | N/A | 0.8 | 0.7 | 0.6 |
| STOXX North America 600 Index | 11.0 | 14.4 | 19.4 | 18.4 | 21.8 | N/A | N/A | 0.8 | 0.7 | 0.5 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX North America 600 ESG Broad Market Index | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 1.3 | 1.1 | 1.0 | 1.0 | 1.0 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX North America 600 ESG Broad Market Index | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 0.9 | 2.8 | 0.6 | 0.7 | 1.0 |

¹ For information on data calculation, please refer to STOXX calculation reference guide.

² Based on EURIBOR1M

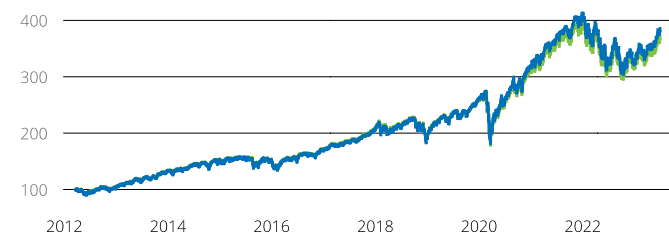
(USD, gross return), all data as of Jun. 30, 2023

ENVIRONMENTAL SOCIAL

STOXX® NORTH AMERICA 600 ESG BROAD MARKET INDEX

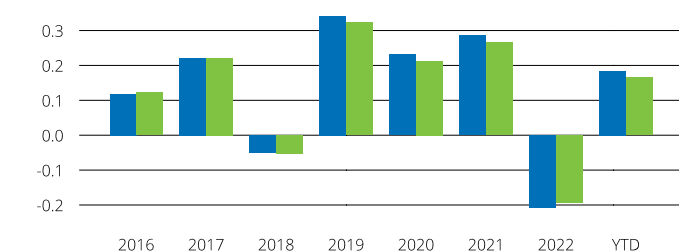
Fundamentals (for last 12 months)

| Index | Price/earnings incl. negative | | Price/earnings excl. negative | | Price/book | Dividend yield (%) ³ | Price/sales | Price/cash flow |
|--|-------------------------------|-----------|-------------------------------|-----------|------------|---------------------------------|-------------|-----------------|
| | Trailing | Projected | Trailing | Projected | Trailing | Trailing | Trailing | Trailing |
| STOXX North America 600 ESG Broad Market Index | 31.8 | 21.2 | 24.7 | 20.9 | 4.6 | 2.0 | 2.6 | 20.7 |
| STOXX North America 600 Index | 29.1 | 20.7 | 23.0 | 20.3 | 0.1 | 2.1 | 2.5 | 17.8 |

Performance and annual returns⁴

— STOXX® North America 600 ESG Broad Market Index

— STOXX® North America 600 Index



■ STOXX® North America 600 ESG Broad Market Index

■ STOXX® North America 600 Index

Methodology

Companies that are non-compliant based on the Sustainalytics Global Standards Screening assessment, ESG Risk Ratings or are involved in Controversial Weapons are not eligible for selection. Additional exclusion filters are applied, screening companies for involvement in Tobacco, Thermal Coal, Unconventional Oil & Gas, Small Arms and Military Weapons. The remaining securities are ranked in descending order of their ESG scores within each of the 11 ICB Industry groups. The STOXX ESG Broad Market Indices select the top-ranking securities in each of the ICB Industries until the number of selected securities reaches 80% of the number of securities in the underlying index. The selection is applied across all industry groups, selecting the highest scorers and preserving the 80% selection ratio within each of the industry groups. The indices are reviewed quarterly, and components are weighted by free-float market capitalization, with a maximum capped weight of 10%. Deleted companies are not replaced.

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|----------|----------------|-----------|
| Gross Return EUR | CH1107032794 | SXAWESGB | | .SXAWESGB |
| Net Return EUR | CH1107032786 | SXARESGB | SXARESGB INDEX | .SXARESGB |
| Price EUR | CH1107032778 | SXAPESGB | SXAPESGB INDEX | .SXAPESGB |
| Gross Return USD | CH1107032828 | SXAZESGB | | .SXAZESGB |
| Net Return USD | CH1107032810 | SXAVESGB | SXAVESGB INDEX | .SXAVESGB |
| Price USD | CH1107032802 | SXALESGB | SXALESGB INDEX | .SXALESGB |

Complete list available here: www.stoxx.com/data/vendor_codes.html

Quick facts

| | |
|--------------------------|--------------------------------|
| Weighting | Free-float market cap |
| Cap factor | 0.1 |
| No. of components | 80% of the underlying universe |
| Review frequency | Quarterly |
| Calculation/distribution | Realtime 15 sec |
| Calculation hours | 15:30:00 22:15:00 |
| Base value/base date | 100 as of March. 19, 2012 |
| History | Available from Mar. 19, 2012 |
| Inception date | April. 09, 2021 |

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

CONTACT DETAILS

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DISCLAIMER

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BACKTESTED PERFORMANCE

This document contains index performance data based on backtesting, i.e. calculations of how the index might have performed prior to launch if it had existed using the same index methodology and based on historical constituents. Backtested performance information is purely hypothetical and is provided in this document solely for information purposes. Backtested performance does not represent actual performance and should not be interpreted as an indication of actual performance.

CUSTOMIZATION

The index can be used as a basis for the definition of STOXX® Customized Indices, which can be tailored to specific client or mandate needs. STOXX offers customization in almost unlimited forms for example in terms of component selection, weighting schemes and personalized calculation methodologies.

³ gr. div. yield is calculated as gr. return index return minus price index return

⁴ STOXX data from Mar. 19, 2012 to Jun. 30, 2023

(USD, gross return), all data as of Jun. 30, 2023

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|-------------------------|---------------------|----------------|-------------------|
| Apple Inc. | Technology | United States | 8.34 |
| Microsoft Corp. | Technology | United States | 7.27 |
| Amazon.com Inc. | Retail | United States | 3.46 |
| NVIDIA Corp. | Technology | United States | 2.99 |
| TESLA | Automobiles & Parts | United States | 2.07 |
| ALPHABET CLASS C | Technology | United States | 2.04 |
| META PLATFORMS CLASS A | Technology | United States | 1.83 |
| UnitedHealth Group Inc. | Health Care | United States | 1.29 |
| Johnson & Johnson | Health Care | United States | 1.24 |
| JPMorgan Chase & Co. | Banks | United States | 1.22 |

⁵ Based on the composition as of Jun. 30, 2023
