STOXX® NORTH AMERICA INDUSTRY NEUTRAL ESG INDEX

Index description

The STOXX Regional Industry Neutral ESG indices track the performance of the leading companies with regard to Environmental, Social and Governance criteria, based on ESG indicators based on a transparent rating model as provided by Sustainalytics.

STOXX will exclude the companies that Sustainalytics considers to be non-compliant with the Sustainalytics Global Standards Screening assessment as well as companies identified to be involved with controversial weapons.

Key facts

» Derived from STOXX broad, yet liquid indices to ensure tradability.

» As the indices are derived from those well-known broad indices, investor can easily use it for benchmark purposes.

» Exclude companies that Sustainalytics considers to be non-compliant with the Sustainalytics Global Standards Screening assessment as well as companies identified to be involved with controversial weapons.

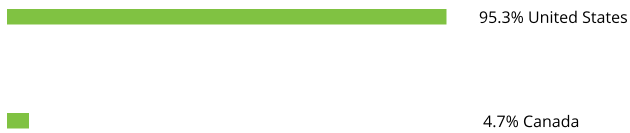
» Reliable, independent data source: Sustainalytics.

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 Industry Neutral ESG Index	32,260.8	31,018.7	72.8	33.0	2393.1	2.5	7.7	0.0	13.3
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 figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX North America Industry Neutral ESG Index	6.4	13.9	18.1	51.6	81.7	N/A	N/A	18.3	15.0	12.8
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 Industry Neutral ESG Index	10.9	14.1	18.9	17.6	21.6	N/A	N/A	0.7	0.8	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 Industry Neutral ESG Index	1.0	1.0	1.0	1.0	1.0	1.7	1.5	1.7	2.5	2.3
Index to benchmark	Beta					Annualized information ratio				
STOXX North America Industry Neutral ESG Index	1.0	1.0	1.0	0.9	1.0	-2.5	-3.3	-0.6	0.3	0.3

[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

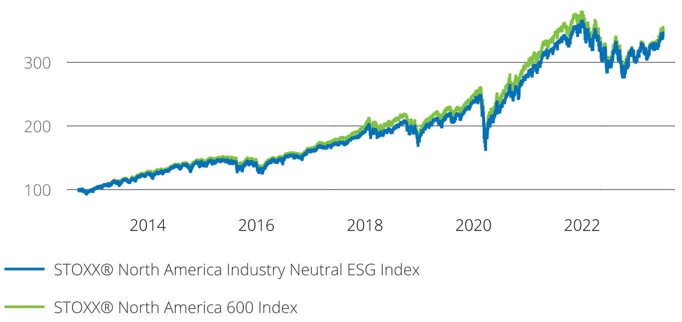
SUSTAINABILITY INDICES

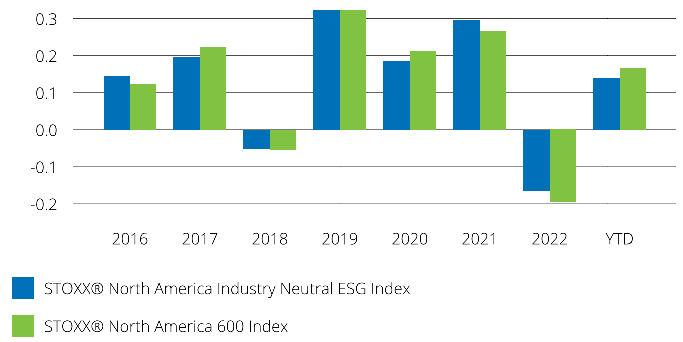
STOXX® NORTH AMERICA INDUSTRY NEUTRAL ESG INDEX

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 Industry Neutral ESG Index	23.2	19.0	20.9	18.8	4.1	2.4	2.3	18.6
STOXX North America 600 Index	29.1	20.7	23.0	20.3	0.1	2.1	2.5	17.8

Performance and annual returns[4]





Methodology

The STOXX Regional Industry Neutral ESG indices are selected from the STOXX Global 1800 universe. STOXX will exclude the companies that Sustainalytics considers to be non-compliant with the Sustainalytics Global Standards Screening assessment as well as companies identified to be involved with controversial weapons. The indices are created by selecting companies with an Environmental (E), Social (S) and Governance (G) score >= 50. A capping algorithm is applied to calculate component weights so that the ICB Industry weight of the index is similar to the ICB Industry weight of the Benchmark.

Additionally, for the European version there are 2 further indices selecting the 200 and 250 companies with the highest Total Rating Score. For the North American version there are also 2 further indices, selecting the 150 and 200 companies with the highest Total Rating Score. The Total Rating Score is provided by Sustainalytics.

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH0342946842	SXNSEG		.SXNSEG
Gross Return	EUR	CH0342946842	SXNSEG		.SXNSEG
Gross Return	EUR	CH0342946842	SXNSEG		.SXNSEG
Net Return	EUR	CH0342946636	SXNSEN		.SXNSEN
Net Return	EUR	CH0342946636	SXNSEN		.SXNSEN
Price	EUR	CH0342946644	SXNSEP		.SXNSEP
Price	EUR	CH0342946644	SXNSEP		.SXNSEP
Price	EUR	CH0342946644	SXNSEP		.SXNSEP
Gross Return	USD	CH0342946743	SXNSUG	SXNSUG INDEX	.SXNSUG
Gross Return	USD	CH0342946743	SXNSUG	SXNSUG INDEX	.SXNSUG

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

Quick facts

Weighting	Free Float Market Cap
Cap factor	Capping on ICB Industry level
No. of components	Variable
Review frequency	Components: Annually. Shares, Free Float and Cap Factor:
Calculation/distribution	See vendor code sheet
Calculation hours	End-of-day
Base value/base date	100 on Sep. 24, 2012
History	As of Sep. 24, 2012
Inception date	Nov. 16, 2016

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

CONTACT DETAILS

STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | https://qontigo.com/support/

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 Sep. 24, 2012 to Jun. 30, 2023

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

SUSTAINABILITY INDICES

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
Apple Inc.	Technology	United States	7.71
Microsoft Corp.	Technology	United States	6.73
NVIDIA Corp.	Technology	United States	2.77
ALPHABET CLASS C	Technology	United States	1.89
Home Depot Inc.	Retail	United States	1.85
META PLATFORMS CLASS A	Technology	United States	1.69
JPMorgan Chase & Co.	Banks	United States	1.53
UnitedHealth Group Inc.	Health Care	United States	1.39
Johnson & Johnson	Health Care	United States	1.33
VISA Inc. Cl A	Industrial Goods & Services	United States	1.33

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