

# STOXX® USA 500 ESG TARGET INDEX

## Index description

STOXX ESG Target indices aim to provide a strong ESG tilt to the benchmark index while maintaining low tracking error to the benchmark index. The weight of each constituent security is determined through an optimization process that is designed to ensure diversification and uses Axioma's Risk Models and Optimizer.

## Key facts

»STOXX ESG Target Indices maximize the ESG tilt while keeping tracking error to the benchmark index below 1% .

»The aggregate ESG scores of the STOXX ESG Target Indices are substantially improved over the benchmark index.

»Turnover is held to levels comparable to the benchmark index.

## 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 USA 500 ESG Target Index	N/A	115.4	0.6	0.3	8.9	0.0	7.7	0.0	7.4
STOXX USA 500 Index	36,868.8	35,457.8	70.9	30.2	2,655.1	5.5	7.5	0.0	3.7

## Supersector weighting (top 10)



## Country weighting



## Risk and return figures<sup>1</sup>

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX USA 500 ESG Target Index	0.1	9.2	2.2	39.9	66.9	N/A	N/A	2.2	11.9	10.8
STOXX USA 500 Index	0.5	9.6	2.6	39.0	63.1	N/A	N/A	2.6	11.6	10.3
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX USA 500 ESG Target Index	13.2	15.2	21.4	19.3	22.1	N/A	N/A	0.0	0.6	0.4
STOXX USA 500 Index	12.8	15.1	21.2	19.2	22.0	N/A	N/A	0.0	0.6	0.4
Index to benchmark	Correlation					Tracking error (%)				
STOXX USA 500 ESG Target Index	1.0	1.0	1.0	1.0	1.0	1.5	1.1	1.1	1.2	1.4
Index to benchmark	Beta					Annualized information ratio				
STOXX USA 500 ESG Target Index	1.0	1.0	1.0	1.0	1.0	-3.0	-0.7	-0.3	0.2	0.3

<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide.

<sup>2</sup> Based on EURIBOR1M

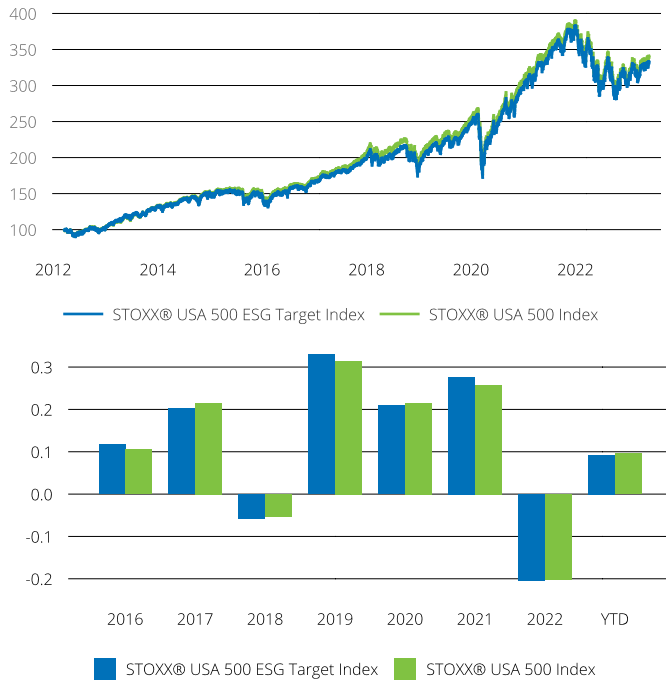
(USD, net return), all data as of May 31, 2023

# ENVIRONMENTAL SOCIAL STOXX® USA 500 ESG TARGET INDEX

## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX USA 500 ESG Target Index	23.1	19.1	21.6	19.0	4.2	1.3	2.3	25.4
STOXX USA 500 Index	28.1	19.8	22.2	19.4	0.1	1.2	2.4	18.1

## Performance and annual returns<sup>4</sup>



## Methodology

The weighting of each constituent security in STOXX ESG Target Indices is determined by optimization to maximize the ESG tilt to the benchmark index. In addition, the methodology constrains the tracking error to a maximum value, quarterly turnover to a maximum value, and limits the active country and industry exposures.

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH1105446897	SU5WEHA		.SU5WEHA
Net Return EUR	CH1105447051	SU5REHA	SU5REHA INDEX	.SU5REHA
Price EUR	CH1105447002	SU5PEHA	SU5PEHA INDEX	.SU5PEHA
Gross Return USD	CH1105447036	SU5ZEHA		.SU5ZEHA
Net Return USD	CH1105446764	SU5VEHA	SU5VEHA INDEX	.SU5VEHA
Price USD	CH1105447168	SU5LEHA	SU5LEHA INDEX	.SU5LEHA

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://www.stoxx.com/data/vendor_codes.html)

## Quick facts

Weighting	Optimization
Cap factor	4.5% / 8% / 35%
No. of components	Variable
Review frequency	Quarterly (Mar., Jun., Sep., Dec)
Calculation/distribution	realtime 15 sec
Calculation hours	15:30:00 22:15:00
Base value/base date	100 as of Mar. 19, 2012
History	Available from Mar. 19, 2016
Inception date	Apr. 22, 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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## 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.

<sup>3</sup> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Mar. 19, 2012 to May 31, 2023

(USD, net return), all data as of May 31, 2023

# ENVIRONMENTAL SOCIAL STOXX® USA 500 ESG TARGET INDEX

## Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
Apple Inc.	Technology	United States	7.71
Microsoft Corp.	Technology	United States	7.60
NVIDIA Corp.	Technology	United States	3.49
Amazon.com Inc.	Retail	United States	2.57
ALPHABET CLASS C	Technology	United States	2.16
META PLATFORMS CLASS A	Technology	United States	1.85
PepsiCo Inc.	Food, Beverage & Tobacco	United States	1.60
TESLA	Automobiles & Parts	United States	1.55
Merck & Co. Inc.	Health Care	United States	1.55
Bank of America Corp.	Banks	United States	1.54

<sup>5</sup> Based on the composition as of May 31, 2023

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