

# STOXX® USA 500 ESG TARGET TE INDEX

## Index description

STOXX ESG Target TE Indices aim to minimize tracking error to the benchmark index while ensuring an improved ESG score. The weighting of each constituent security is determined through an optimization process that is designed to ensure diversification and uses Axiomas Risk Model and Optimizer to construct the indices.

## Key facts

»STOXX ESG Target TE Indices minimize the tracking error to the benchmark index.

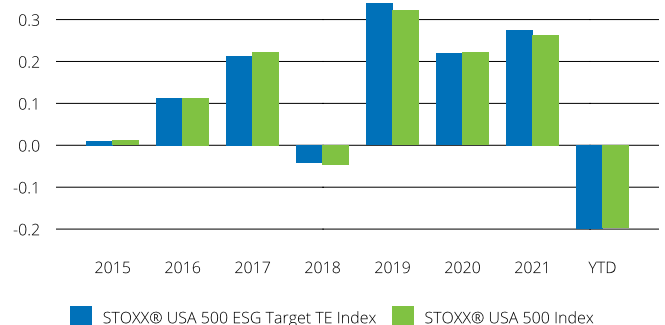
»The aggregate ESG scores of the STOXX ESG Target TE Indices are substantially improved over the benchmark index.

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

## 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 TE Index	-6.0	-19.9	-19.9	24.3	59.1	N/A	N/A	-20.0	7.6	9.8
STOXX USA 500 Index	-5.8	-19.8	-19.8	23.6	55.5	N/A	N/A	-19.8	7.3	9.3
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX USA 500 ESG Target TE Index	21.2	24.8	24.8	25.9	22.2	N/A	N/A	-0.9	0.3	0.4
STOXX USA 500 Index	21.1	24.8	24.8	25.8	22.1	N/A	N/A	-0.9	0.3	0.4
Index to benchmark	Correlation					Tracking error (%)				
STOXX USA 500 ESG Target TE Index	1.0	1.0	1.0	1.0	1.0	0.5	0.8	0.8	1.0	1.0
Index to benchmark	Beta					Annualized information ratio				
STOXX USA 500 ESG Target TE Index	1.0	1.0	1.0	1.0	1.0	-6.5	-0.2	-0.2	0.2	0.5

## Performance and annual returns<sup>3</sup>



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

<sup>2</sup> Based on EURIBOR1M

<sup>3</sup> STOXX data from Mar. 19, 2012 to Dec. 30, 2022

(USD, gross return), all data as of Dec. 30, 2022

# ENVIRONMENTAL SOCIAL STOXX® USA 500 ESG TARGET TE INDEX

## Methodology

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

## 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, 2012
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.

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0583522559	SU5WETA		.SU5WETA
Net Return EUR	CH0583522609	SUSRETA	SUSRETA INDEX	.SUSRETA
Price EUR	CH0583522773	SUSPETA	SUSPETA INDEX	.SUSPETA
Gross Return USD	CH0583522815	SU5ZETA		.SU5ZETA
Net Return USD	CH0583522823	SU5VETA	SU5VETA INDEX	.SU5VETA
Price USD	CH0583522674	SU5LETA	SU5LETA INDEX	.SU5LETA

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

## 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.

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## Top 10 Components<sup>4</sup>

Company	Supersector	Country	Weight (%)
Apple Inc.	Technology	United States	6.14
Microsoft Corp.	Technology	United States	5.70
Amazon.com Inc.	Retail	United States	2.27
UnitedHealth Group Inc.	Health Care	United States	1.80
ALPHABET CLASS C	Technology	United States	1.76
JPMorgan Chase & Co.	Banks	United States	1.46
VISA Inc. Cl A	Industrial Goods & Services	United States	1.28
PepsiCo Inc.	Food, Beverage & Tobacco	United States	1.26
NVIDIA Corp.	Technology	United States	1.24
Eli Lilly & Co.	Health Care	United States	1.22

<sup>4</sup> Based on the composition as of Dec. 30, 2022

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