

# STOXX® USA 500 ESG-X INDEX

## Index description

The STOXX Benchmark ESG-X Indices are based on a selection of STOXX Benchmark Indices and apply standardized ESG exclusion screens. The screens are based on the responsible policies of leading asset owners and aim to reduce reputational and idiosyncratic risks.

STOXX excludes companies that Sustainalytics considers to be non-compliant based on Sustainalytics Global Standards Screening assessment, that are involved in controversial weapons, are tobacco producers, or that either derive revenues from thermal coal extraction or exploration, or have power generation capacity that utilizes thermal coal.

STOXX Benchmark ESG-X Indices are suitable as underlying indices for mandates, passive funds, ETFs, structured products and listed derivatives, with the ambition to increase liquidity and lower the cost of trading.

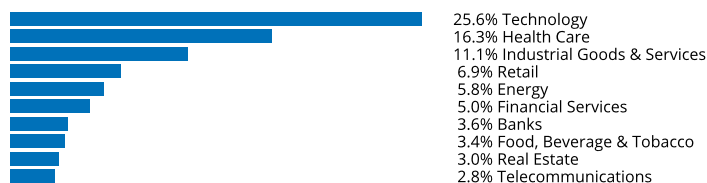
## Key facts

- »ESG screened versions of STOXX Benchmark Indices
- »Screens are based on responsible policies and aim to reduce reputational and idiosyncratic risks
- »Screening provided by award-winning ESG data provider Sustainalytics
- »Transparent free-float market-cap weighting scheme
- »Low tracking error with similar risk-return profile compared to their underlying indices
- »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 USA 500 ESG-X Index	30,047.2	28,893.3	61.0	27.7	1831.9	8.0	6.3	0.0	3.9
STOXX USA 500 Index	33,623.1	32,386.5	64.8	29.6	1,955.1	8.6	6.0	0.0	3.6

## 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-X Index	-6.1	-22.0	-22.0	19.4	46.8	N/A	N/A	-22.1	6.1	8.0
STOXX USA 500 Index	-5.9	-21.0	-21.0	17.9	42.7	N/A	N/A	-21.1	5.7	7.4
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX USA 500 ESG-X Index	21.5	25.3	25.3	26.0	22.4	N/A	N/A	-1.0	0.2	0.3
STOXX USA 500 Index	21.1	24.8	24.8	25.8	22.1	N/A	N/A	-1.0	0.2	0.3
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX USA 500 ESG-X Index	1.0	1.0	1.0	1.0	1.0	0.5	0.7	0.7	0.9	0.8
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX USA 500 ESG-X Index	1.0	1.0	1.0	1.0	1.0	-6.0	-1.6	-1.6	0.6	0.8

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

<sup>2</sup> Based on EURIBOR1M

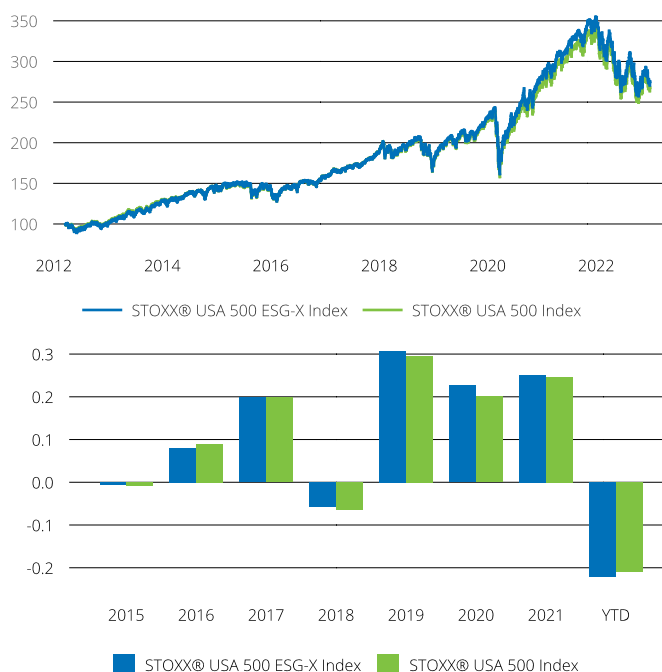
(USD, price), all data as of Dec. 30, 2022

# ENVIRONMENTAL SOCIAL STOXX® USA 500 ESG-X 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-X Index	23.3	18.1	19.4	17.1	0.1	0.8	2.4	17.1
STOXX USA 500 Index	23.3	18.2	19.4	17.1	0.1	0.9	2.4	17.6

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



## Methodology

The STOXX Benchmark ESG-X Indices are based on a selection of STOXX Benchmark Indices and apply standardized ESG exclusion screens.

STOXX excludes companies that Sustainalytics considers to be non-compliant based on Sustainalytics Global Standards Screening assessment, that are involved in controversial weapons (anti-personnel mines, biological and chemical weapons, cluster weapons, depleted uranium, nuclear weapons and white phosphorus weapons), are tobacco producers, or that either derive revenues from thermal coal extraction or exploration, or have power generation capacity that utilizes thermal coal.

The indices are reviewed quarterly and components are weighted by free-float market cap, with a maximum capped weight of 10% for the EURO STOXX 50 ESG-X Index, and 20% for the remaining Benchmark ESG-X Indices. Deleted companies are not replaced.

The indices are subject to the fast-exit rule: in case an index constituent's ESG Controversy Rating level increases to Category 5, the respective

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0476175382	SU5WESGX		.SU5WESGX
Net Return EUR	CH0476174930	SU5RESGX		.SU5RESGX
Price EUR	CH0476174906	SU5PESGX		.SU5PESGX
Gross Return USD	CH0476175168	SU5ZESGX	SU5ZESGX INDEX	.SU5ZESGX
Net Return USD	CH0476175465	SU5VESGX	SU5VESGX INDEX	.SU5VESGX
Price USD	CH0476175234	SU5LESGX	SU5LESGX INDEX	.SU5LESGX

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

## Quick facts

Weighting	Fre-float market cap
Cap factor	0.2
No. of components	Variable
Review frequency	Quarterly (Mar., Jun., Sep., Dec)
Calculation/distribution	realtime 15 sec
Calculation hours	15:30 CET-22:15 CET
Base value/base date	100 as of Mar. 19, 2012
History	Mar. 19, 2012
Inception date	May. 29, 2019

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 Dec. 30, 2022

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

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STOXX® USA 500 ESG-X INDEX

Top 10 Components<sup>5</sup>

Company	Supersector	Country	Weight (%)
Apple Inc.	Technology	United States	6.34
Microsoft Corp.	Technology	United States	5.80
Amazon.com Inc.	Retail	United States	2.51
ALPHABET CLASS C	Technology	United States	1.75
UnitedHealth Group Inc.	Health Care	United States	1.61
Johnson & Johnson	Health Care	United States	1.50
Exxon Mobil Corp.	Energy	United States	1.47
Berkshire Hathaway Inc. Cl B	Financial Services	United States	1.30
JPMorgan Chase & Co.	Banks	United States	1.28
NVIDIA Corp.	Technology	United States	1.18

<sup>5</sup> Based on the composition as of Dec. 30, 2022