SUSTAINABILITY INDICES

STOXX® USA ESG IMPACT INDEX

Index description

The STOXX USA ESG Select KPIs Indices offer a broad market exposure that tracks the performance of companies with superior environmental, social, and governance (ESG) KPIs.

Companies are selected and weighted by five essential KPIs. In addition coal miners, violators of Global Standards Screening, and companies involved with controversial weapons are excluded. KPI standardization by ICB industry and country-capping reduce unwanted systematic active exposures.

Key facts

»Component selection and weighting based on the following KPIs: CDP emission/energy reduction target, percentage of women on the board, percentage of independent directors, strict policies against child labor, and against golden parachute agreement

»Companies that are involved in coal mining and/or controversial weapons, as well as those identified as non-compliant based on Sustainalytics Global Standards Screening assessment are excluded

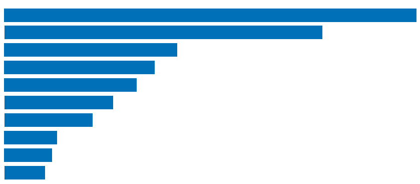
»Tilt and capping methodology fixes the levels of active industry, country, and component exposures which in turn ensures low-tracking error compared to the respective benchmarks

»US and Global versions are available

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 ESG Impact Index	15,973.7	15,306.7	56.5	22.5	782.5	2.4	5.1	0.0	45.6
STOXX USA 900 Index	37,202.5	35,611.3	39.5	13.0	2,331.0	1.7	6.5	0.0	3.3

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 USA ESG Impact Index	8.3	-19.0	-16.2	35.4	66.7	N/A	N/A	-16.6	10.7	10.8
STOXX USA 900 Index	8.2	-19.0	-16.9	32.2	61.5	N/A	N/A	-17.0	9.9	10.2
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
STOXX USA ESG Impact Index	28.5	25.6	24.0	25.4	21.8	N/A	N/A	-0.7	0.4	0.4
STOXX USA 900 Index	28.6	25.2	23.8	25.4	21.8	N/A	N/A	-0.8	0.4	0.5
Index to benchmark	**Correlation**					**Tracking error (%)**				
STOXX USA ESG Impact Index	1.0	1.0	1.0	1.0	1.0	2.8	2.4	2.5	2.6	3.3
Index to benchmark	**Beta**					**Annualized information ratio**				
STOXX USA ESG Impact Index	1.0	1.0	1.0	1.0	1.0	0.8	-0.1	0.3	-0.0	-0.2

[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on EURIBOR1M

(USD, gross return), all data as of Oct. 31, 2022

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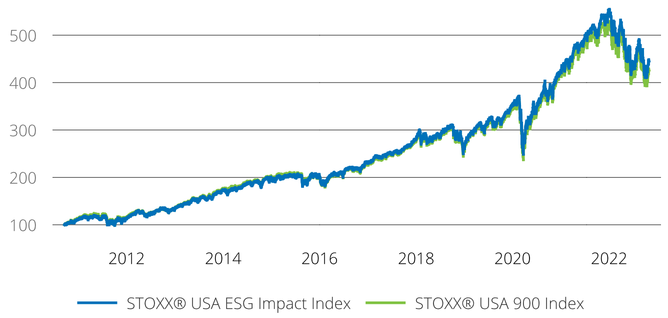
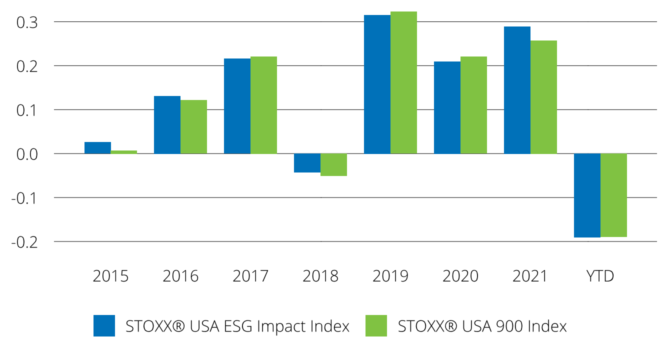
Fundamentals (for last 12 months)

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 USA ESG Impact Index	20.0	17.2	18.7	16.2	0.0	1.3	2.5	20.3
STOXX USA 900 Index	23.1	18.0	19.1	16.7	0.1	1.2	2.3	23.2

Performance and annual returns[4]





Methodology

In a first step, all companies that do not comply based on Sustainalytics Global Standards Screening assessment, are involved in controversial weapons, or are coal miners (ICB Subsector 60101040) are excluded from the universe (US companies in the STOXX Global 1800 Index).

Secondly, for all remaining companies, 5 KPIs are determined and standardized by industry (CDP emission/energy reduction target, percentage of women on the board, percentage of independent directors, policy against child labor, golden parachute agreement). The standardized KPIs are aggregated using a linear combination with coefficients as in the table below.

Thirdly, the companies are then ranked by their aggregated ESG score and the top half will build the composition list. The companies on the composition list are grouped into quintiles by their respective aggregated ESG score and are assigned cap factors ranging from 1.5 (higher score) to 0.5 (lower score) in 0.25 increments.

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH0325362900	SXEIMUGR		.SXEIMUGR
Net Return	EUR	CH0325362892	SXEIMUR		.SXEIMUR
Net Return	EUR	CH0325362892	SXEIMUR		.SXEIMUR
Price	EUR	CH0325362884	SXEIMUP		.SXEIMUP
Price	EUR	CH0325362884	SXEIMUP		.SXEIMUP
Gross Return	USD	CH0325362934	SXEIMUGV	SXEIMUGV INDEX	.SXEIMUGV
Net Return	USD	CH0325362926	SXEIMUV	SXEIMUV INDEX	.SXEIMUV
Net Return	USD	CH0325362926	SXEIMUV	SXEIMUV INDEX	.SXEIMUV
Price	USD	CH0325362918	SXEIMUL	SXEIMUL INDEX	.SXEIMUL
Price	USD	CH0325362918	SXEIMUL	SXEIMUL INDEX	.SXEIMUL

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

Quick facts

Weighting	Free-float market cap
Cap factor	https://www.stoxx.com/rulebooks
No. of components	Variable
Review frequency	Quarterly
Calculation/distribution	PR EUR and USD, NR USD: real-time (every 15 sec.). Others: end-of-
Calculation hours	www.stoxx.com/data-vendor-codes
Base value/base date	1000 as of May 18, 2016
History	Available daily since Sep. 17, 2010
Inception date	Jun. 2, 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

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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 Sep. 17, 2010 to Oct. 31, 2022

(USD, gross return), all data as of Oct. 31, 2022

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
Apple Inc.	Technology	United States	5.11
Microsoft Corp.	Technology	United States	4.62
Amazon.com Inc.	Retail	United States	4.06
Exxon Mobil Corp.	Energy	United States	3.05
Johnson & Johnson	Health Care	United States	3.02
TESLA	Automobiles & Parts	United States	2.63
Berkshire Hathaway Inc. Cl B	Financial Services	United States	2.51
JPMorgan Chase & Co.	Banks	United States	2.44
UnitedHealth Group Inc.	Health Care	United States	2.30
Chevron Corp.	Energy	United States	2.16

[5] Based on the composition as of Oct. 31, 2022