

STOXX USA 500 ESG TARGET TE

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.

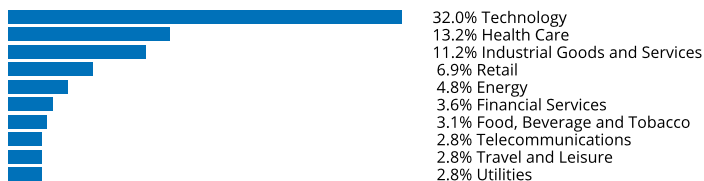
»The aggregate ESG scores of the STOXX ESG Target TE Indices are substantially improved over the benchmark index.

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

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 TE	N/A	113.0	0.3	0.2	8.3	0.0	7.4	0.0	7.6
STOXX USA 500	39,736.3	38,156.9	76.3	32.6	2,811.7	9.1	7.4	0.0	3.7

Supersector weighting (top 10)



Country weighting



Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX USA 500 ESG Target TE	-1.7	18.8	15.7	32.2	72.1	N/A	N/A	15.7	9.8	11.5
STOXX USA 500	-1.7	29.9	15.9	30.9	68.2	N/A	N/A	15.9	9.4	11.0
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX USA 500 ESG Target TE	N/A	N/A	18.4	18.7	22.1	N/A	N/A	0.6	0.5	0.4
STOXX USA 500	N/A	N/A	18.3	18.6	22.0	N/A	N/A	0.6	0.4	0.4
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX USA 500 ESG Target TE	1.0	1.0	1.0	1.0	1.0	0.4	0.6	0.6	0.8	0.9
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX USA 500 ESG Target TE	1.0	1.0	1.0	1.0	1.0	-0.0	-0.5	-0.2	0.4	0.5

¹ For information on data calculation, please refer to STOXX calculation reference guide.

(USD, gross return), all data as of Aug. 31, 2023

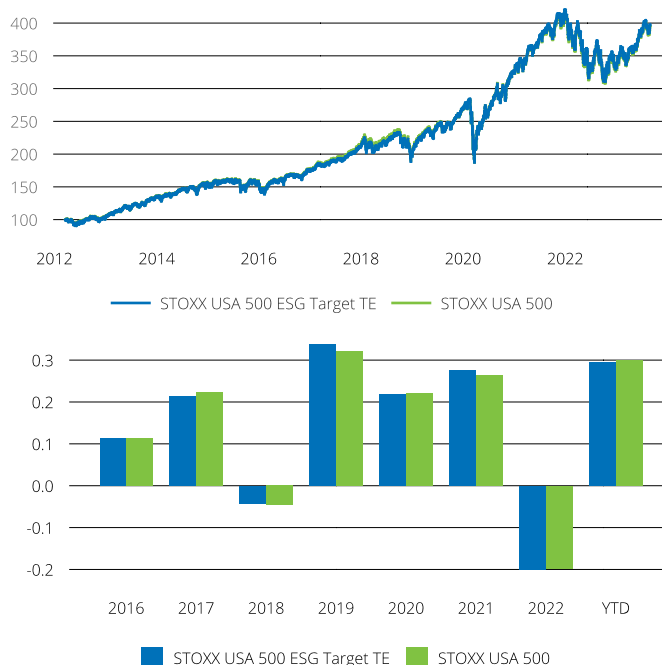
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Fundamentals (for last 12 months)

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 500 ESG Target TE	26.7	20.7	24.0	20.3	4.6	2.0	2.5	13.9
STOXX USA 500	25.8	21.1	23.2	20.6	0.1	1.9	2.6	13.6

Performance and annual returns⁴



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.

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Price EUR	CH0583522773	SUSPETA	SUSPETA INDEX	.SUSPETA
Net Return EUR	CH0583522609	SUSRETA	SUSRETA INDEX	.SUSRETA
Gross Return EUR	CH0583522559	SUSWETA		.SUSWETA
Price USD	CH0583522674	SUSLETA	SUSLETA INDEX	.SUSLETA
Net Return USD	CH0583522823	SUSVETA	SUSVETA INDEX	.SUSVETA
Gross Return USD	CH0583522815	SUSZETA		.SUSZETA

Complete list available here: 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, 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.

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 Mar. 19, 2012 to Aug. 31, 2023

(USD, gross return), all data as of Aug. 31, 2023

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
Apple Inc.	Technology	USA	7.38
Microsoft Corp.	Technology	USA	6.54
NVIDIA Corp.	Technology	USA	3.37
Amazon.com Inc.	Retail	USA	3.20
ALPHABET CLASS C	Technology	USA	2.28
TESLA	Automobiles and Parts	USA	1.85
META PLATFORMS CLASS A	Technology	USA	1.81
Eli Lilly & Co.	Health Care	USA	1.38
JPMorgan Chase & Co.	Banks	USA	1.32
UnitedHealth Group Inc.	Health Care	USA	1.30

⁵ Based on the composition as of Aug. 31, 2023