ENVIRONMENTAL SOCIAL

STOXX USA 500 ESG-X EX NUCLEAR POWER

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

»Nuclear Power screened versions of the STOXX Benchmark ESG-X 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

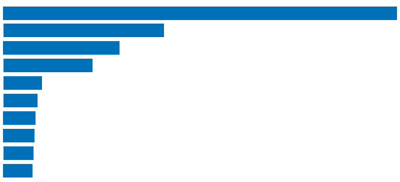
»Low tracking error with similar risk-return profile compared to their underlying indices

»Suitable as underlying for mandates, passive funds, ETFs, structured

Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX USA 500 ESG-X ex Nuclear Power	33,278.4	31,846.9	71.9	29.9	2590.6	8.4	8.1	0.0	8.3
STOXX USA 500	36,611.5	35,156.3	70.3	30.0	2,590.6	8.4	7.4	0.0	3.7

Supersector weighting (top 10)



34.7% Technology
14.1% Health Care
10.2% Industrial Goods and Services
7.8% Retail
3.4% Financial Services
3.0% Food, Beverage and Tobacco
2.8% Banks
2.7% Real Estate
2.6% Telecommunications
2.6% Automobiles and Parts

Country weighting

100.0% USA

Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX USA 500 ESG-X ex Nuclear Power	-0.1	18.5	8.2	44.2	84.9	N/A	N/A	8.2	13.0	13.2
STOXX USA 500	-0.1	26.6	7.3	44.2	80.3	N/A	N/A	7.3	13.0	12.6
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio**				
STOXX USA 500 ESG-X ex Nuclear Power	N/A	N/A	18.3	19.1	22.7	N/A	N/A	0.2	0.6	0.5
STOXX USA 500	N/A	N/A	18.0	18.7	22.2	N/A	N/A	0.1	0.6	0.5
Index to benchmark	**Correlation**					**Tracking error (%)**				
STOXX USA 500 ESG-X ex Nuclear Power	1.0	1.0	1.0	1.0	1.0	1.0	1.0	1.0	0.9	1.0
Index to benchmark	**Beta**					**Annualized information ratio**				
STOXX USA 500 ESG-X ex Nuclear Power	1.0	1.0	1.0	1.0	1.0	-0.1	1.8	0.9	0.1	0.6

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

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

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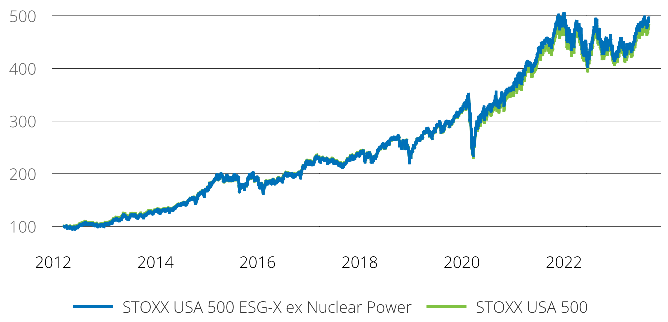
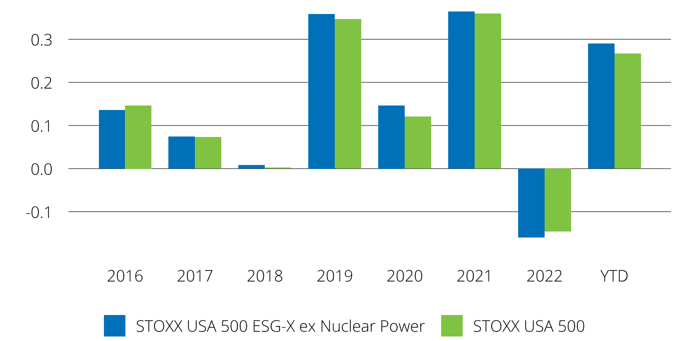
Fundamentals (for last 12 months)

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-X ex Nuclear Power	28.4	21.8	25.4	21.3	4.9	1.7	2.7	13.0
STOXX USA 500	25.8	21.1	23.2	20.6	0.1	1.8	2.6	13.6

Performance and annual returns[4]





Methodology

The STOXX Benchmark ESG-X ex Nuclear Power Indices are based on a selection of STOXX Benchmark ESG-X Indices and apply additional Nuclear Power screens.

STOXX excludes companies that Sustainalytics considers to be noncompliant with the 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), involved in nuclear power, 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 20%.

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Price	EUR	CH0508918197	SUPESGXN	SUPESGXN INDEX	.SUPESGXN
Net Return	USD	CH0508918007	SUVESGXN		.SUVESGXN
Gross Return	USD	CH0508918031	SUZESGXN		.SUZESGXN
Price	USD	CH0508918171	SULESGXN	SULESGXN INDEX	.SULESGXN
Gross Return	EUR	CH0508918221	SUWESGXN		.SUWESGXN
Net Return	EUR	CH0508918270	SURESGXN		.SURESGXN

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

Quick facts

Weighting	Free-float market cap
Cap factor	0.2
No. of components	Variable
Review frequency	Quarterly (Mar., Jun., Sep., Dec)
Calculation/distribution	dayend
Calculation hours	22:15:00 22:15:00
Base value/base date	100 as of Mar. 19, 2012
History	Available since Mar. 19, 2012
Inception date	Nov. 20, 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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DISCLAIMER

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

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

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
Apple Inc.	Technology	USA	8.13
Microsoft Corp.	Technology	USA	7.05
Amazon.com Inc.	Retail	USA	3.69
NVIDIA Corp.	Technology	USA	3.51
ALPHABET CLASS C	Technology	USA	2.33
TESLA	Automobiles and Parts	USA	2.06
META PLATFORMS CLASS A	Technology	USA	1.90
Eli Lilly & Co.	Health Care	USA	1.36
UnitedHealth Group Inc.	Health Care	USA	1.29
JPMorgan Chase & Co.	Banks	USA	1.24

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