ENVIRONMENTAL SOCIAL

STOXX GLOBAL ESG LEADERS

Index description

The STOXX Global ESG Leaders indices consist of one broad and three specialized indices for the areas of environmental, social and governance. The three specialized indices form the broad STOXX Global ESG Leaders Index.

The indices provide access to global sustainability leaders through quantitative selection. The sustainability data in environmental, social and governance areas are provided by Sustainalytics. The indices follow a bottom-up approach and are based on companies' ESG scores.

Key facts

»Scoring methodology looks at each company individually and makes clear differentiations between different types of companies.

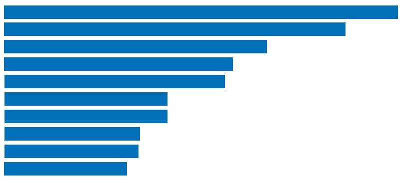
»Specialized indices - STOXX Global ESG Environmental Leaders, Social Leaders and Governance Leaders - are also available separately and may be combined in all variations.

»Methodology allows a detailed attribution of sustainability performance for index components and non-components.

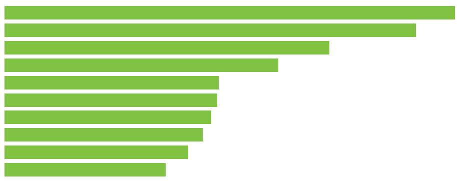
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Global ESG Leaders	N/A	1.0	0.0	0.0	0.0	0.0	0.5	0.1	34.0
STOXX Global 1800	58,189.7	52,803.9	29.3	10.2	2,590.6	1.1	4.9	0.0	3.1

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 Global ESG Leaders	-3.3	3.5	3.9	22.6	16.0	N/A	N/A	3.9	7.1	3.0
STOXX Global 1800	-1.0	19.2	5.2	32.1	45.5	N/A	N/A	5.2	9.8	7.9
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio**				
STOXX Global ESG Leaders	N/A	N/A	13.8	14.3	17.1	N/A	N/A	0.0	0.4	0.2
STOXX Global 1800	N/A	N/A	13.8	14.5	17.7	N/A	N/A	0.1	0.6	0.4
Index to benchmark	**Correlation**					**Tracking error (%)**				
STOXX Global ESG Leaders	0.7	0.6	0.7	0.7	0.8	9.0	9.7	11.4	11.5	11.2
Index to benchmark	**Beta**					**Annualized information ratio**				
STOXX Global ESG Leaders	0.6	0.7	0.7	0.7	0.8	-2.9	-1.3	-0.2	-0.3	-0.5

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

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

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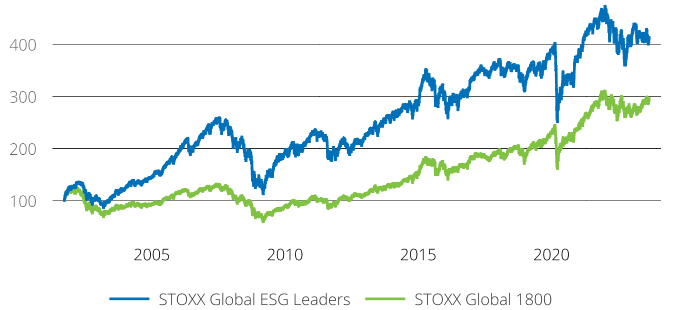
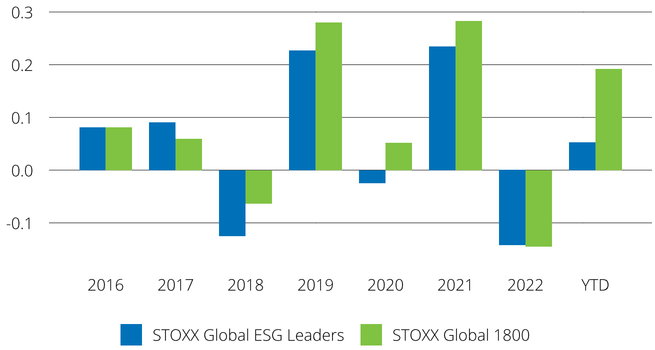
Fundamentals (for last 12 months)

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 Global ESG Leaders	18.6	12.4	12.1	12.1	1.3	N/A	1.1	1.4
STOXX Global 1800	20.8	17.7	18.7	17.4	0.1	1.8	1.9	10.8

Performance and annual returns[4]





Methodology

The universe consists of all stocks in the STOXX Global 1800 Index. Companies that do not comply based on Sustainalytics Global Standards Screening assessment, ESG Controversies, ESG Risk Ratings, or are involved in Controversial Weapons, Tobacco, Thermal Coal, Unconventional Oil & Gas, Military Contracting, or Small Arms are excluded. Companies passing the initial selection criteria are ranked by STOXX according to a transparent evaluation system provided by Sustainalytics. The system ranges from 0 to 100 points and is applied for each category: environmental, social and governance. To be included in one of the specialized indices, e.g. the STOXX Global ESG Social Leaders Index, companies must score in the top quartile (25th percentile) in that category and get an above average score (50th percentile) in the other two (governance, environmental). Index components are weighted according to their ESG scores.

The detailed methodology including exclusion criteria and the calculation formula can be found in the ESG rulebook: www.stoxx.com/indices/rulebooks.html

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	USD	CH0126704086	SXWESGU	SXWESGU INDEX	.SXWESGU
Price	EUR	CH0126704110	SXWESGP	SXWESGP INDEX	.SXWESGP
Gross Return	EUR	CH0126704151	SXWESGT	SXWESGT INDEX	.SXWESGT
Price	GBP	CH0126704193	SXWESGX	SXWESGX INDEX	.SXWESGX
Gross Return	GBP	CH0126704235	SXWESGZ	SXWESGZ INDEX	.SXWESGZ
Price	USD	CH0126704284	SXWESGK	SXWESGK INDEX	.SXWESGK

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

Quick facts

Weighting	Normalized ESG scores
Cap factor	N/A
No. of components	Variable
Review frequency	Annually
Calculation/distribution	Realtime 15 sec
Calculation hours	09:00:00 22:15:00
Base value/base date	100 as of March. 25, 2011
History	Available from Sep. 21, 2001
Inception date	April. 04, 2011

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] Net dividend yield is calculated as net return index return minus price index return
[4] STOXX data from Sep. 21, 2001 to Aug. 31, 2023

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

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
Vonovia SE	Real Estate	Germany	0.46
UNICREDIT	Banks	Italy	0.45
GALP ENERGIA	Energy	Portugal	0.44
DNB BANK	Banks	Norway	0.44
UBS GROUP	Financial Services	Switzerland	0.44
PHILIPS	Health Care	Netherlands	0.43
GRP SOCIETE GENERALE	Banks	France	0.43
INTESA SANPAOLO	Banks	Italy	0.43
ENI	Energy	Italy	0.43
UNIBAIL-RODAMCO-WESTFIELD	Real Estate	France	0.43

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