STOXX® GLOBAL ESG LEADERS INDEX

Index description

The STOXX Global ESG Leaders indices consist of one broad and three specialized indices for the areas 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 is provided by Sustainalytics. The indices follow a bottom-up approach and are based on company sustainability ratings.

Key facts

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

» Key performance indicators (KPI) for every company are made known to index licensees and the weighting and computation metrics are fully disclosed in guides

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

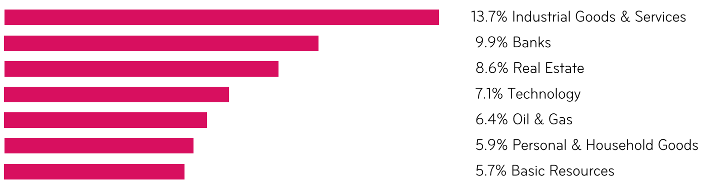
» DVFA/EFFAS, as independent and neutral professional associations of investors and financial analysts, created the KPI for standard ESG 3.0, to which the index model has been mapped

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

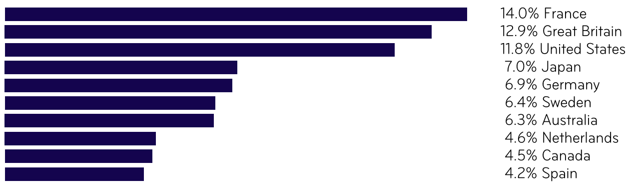
Descriptive statistics

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 Index	10,026.0	8,717.9	0.0	0.0	0.0	0.0	0.4	0.1	36.4
STOXX Global 1800 Index	38,708.9	34,426.1	19.1	8.3	694.2	1.1	2.0	0.0	2.5

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 Index	1.0	1.0	12.9	28.1	86.9	N/A	N/A	13.2	8.7	13.6
STOXX Global 1800 Index	1.5	1.5	10.0	28.9	94.9	N/A	N/A	10.2	8.9	14.5
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
STOXX Global ESG Leaders Index	7.8	7.8	7.6	14.7	13.4	N/A	N/A	1.6	0.6	1.0
STOXX Global 1800 Index	10.0	10.0	8.5	14.0	12.9	N/A	N/A	N/A	0.6	1.1
Index to benchmark	**Correlation**					**Tracking error (%)**				
STOXX Global ESG Leaders Index	0.9	0.9	0.9	0.9	0.9	3.8	3.8	4.4	7.0	6.2
Index to benchmark	**Beta**					**Annualized information ratio**				
STOXX Global ESG Leaders Index	0.7	0.7	0.8	0.9	0.9	-1.6	-1.6	0.6	-0.1	-0.2

[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on Euribor1m

(EUR, gross return), all data as of Jan. 31, 2018

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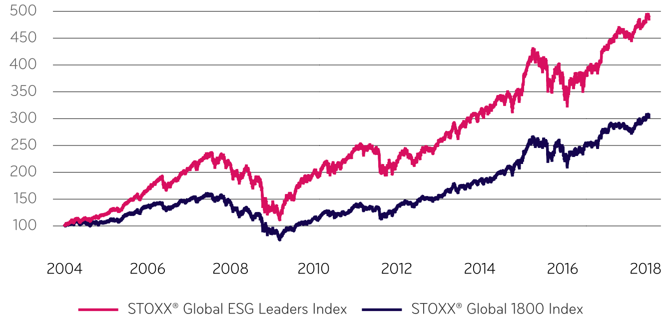
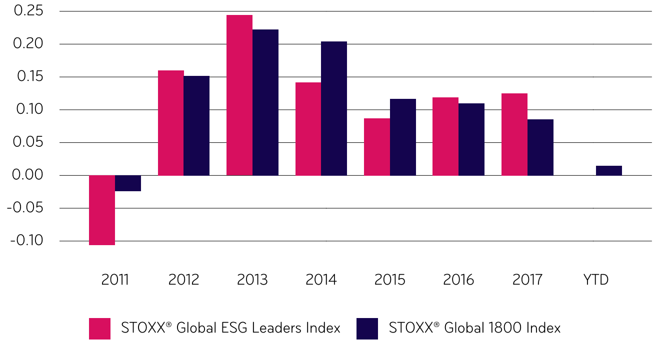
Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) [4]	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Global ESG Leaders Index	18.9	17.0	16.4	16.9	1.8	3.4	1.3	23.9
STOXX Global 1800 Index	22.5	18.7	20.7	18.5	0.4	2.6	1.7	23.6

Performance and annual returns[3]





Methodology

The universe consists of all stocks in the STOXX Global 1800 Index. Companies involved in controversial weapons or which do not comply with the UN Global Compact Compliance Principles are excluded. Companies passing the initial selection criteria are ranked by STOXX according to a transparent evaluation system consisting of 134 relevant key performance indicators (KPIs) 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 receive a rating of at least 75 in that category and at least 50 in the other two (governance, environmental). Index components are weighted according to their ESG ratings. 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	EUR	CH0126704151	SXWESGT	SXWESGT INDEX	.SXWESGT
Price	EUR	CH0126704110	SXWESGP	SXWESGP INDEX	.SXWESGP
Price	EUR	CH0126704110	SXWESGP	SXWESGP INDEX	.SXWESGP
Gross Return	GBP	CH0126704235	SXWESGZ	SXWESGZ INDEX	.SXWESGZ
Price	GBP	CH0126704193	SXWESGX	SXWESGX INDEX	.SXWESGX
Gross Return	USD	CH0126704086	SXWESGU	SXWESGU INDEX	.SXWESGU
Price	USD	CH0126704284	SXWESGK	SXWESGK INDEX	.SXWESGK

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

Quick facts	
Weighting	Normalized ESG ratings
Cap factor	No
No. of components	Variable
Review frequency	Annually (September)
Calculation/distribution	Price and gross return (EUR/USD/GBP): realtime (every 15
Calculation hours	Realtime: 09:00 am CET - 10:15 pm CET
Base value/base date	100 as of Mar.25, 2011
History	Available daily back to Sep. 21, 2001
Inception date	Apr.4, 2011

[3] STOXX data from Jan. 02, 2004 to Jan. 30, 2018
[4] gr. div. yield is calculated as gr. return index return minus price index return

(EUR, gross return), all data as of Jan. 31, 2018

CONTACT DETAILS

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STOXX is part of Deutsche Boerse Group

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 a wide range of customization, in terms of component selection, weighting schemes and personalized calculation methodologies.

BACKCASTED PERFORMANCE

This document contains index performance data based on backcasting, 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 the initial constituents. Backcasted performance information is purely hypothetical and is provided in this document solely for information purposes. Backcasted performance does not represent actual performance and should not be interpreted as an indication of actual performance.

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
GECINA	Real Estate	FR	0.43
Teck Resources Ltd. Cl B	Basic Resources	CA	0.42
TECHNIPFMC	Oil & Gas	FR	0.42
NOKIAN RENKAAT	Automobiles & Parts	FI	0.42
ICADE	Real Estate	FR	0.42
OLD MUTUAL	Insurance	GB	0.42
NORSK HYDRO	Basic Resources	NO	0.42
AXA	Insurance	FR	0.41
INTESA SANPAOLO	Banks	IT	0.40
LAND SECURITIES	Real Estate	GB	0.40

[5] Based on the composition as of Jan. 31, 2018