EURO ISTOXX® ENVIRONMENTAL 50 EQUAL WEIGHT INDEX

Index description

The EURO iSTOXX Environmental 50 Equal Weight Index tracks the performance of 50 liquid Eurozone stocks that are classed as leaders with regard to environmental criteria.
Companies must also fulfill certain standards for other ESG aspects. ESG assessment is based on Sustainalytics' transparent ESG performance rating model. The index components are equal-weighted; and the index is reviewed quarterly.

Key facts

»Offers balanced approach to ESG-conscious investing

»Consistently picks companies whose initiatives are changing big business's relationship with the environment

»Index performance less dependent on the performance of individual members due to the reduced importance of single components

»Stronger representation of smaller companies, compared to a market capitalization-weighted version

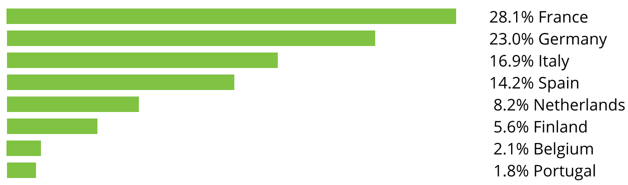
»Liquid benchmark

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
EURO iSTOXX Environmental 50 Equal Weight Index	N/A	101.9	2.0	2.0	2.5	1.3	2.4	1.3	50.4
EURO STOXX Index	7,285.1	5,180.5	17.8	7.1	262.3	1.6	5.1	0.0	2.9

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
EURO iSTOXX Environmental 50 Equal Weight Index	1.3	16.0	18.2	44.7	35.3	N/A	N/A	18.4	13.3	6.3
EURO STOXX Index	2.1	17.9	18.4	47.2	39.4	N/A	N/A	18.6	13.9	7.0
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
EURO iSTOXX Environmental 50 Equal Weight Index	12.4	15.2	16.0	17.9	20.2	N/A	N/A	1.0	0.7	0.3
EURO STOXX Index	14.5	14.4	16.0	17.9	19.9	N/A	N/A	1.0	0.7	0.3
Index to benchmark	**Correlation**					**Tracking error (%)**				
EURO iSTOXX Environmental 50 Equal Weight Index	0.9	1.0	1.0	1.0	1.0	5.1	4.7	4.4	4.1	3.8
Index to benchmark	**Beta**					**Annualized information ratio**				
EURO iSTOXX Environmental 50 Equal Weight Index	0.8	1.0	1.0	1.0	1.0	-2.1	-0.6	-0.1	-0.2	-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 Jul. 31, 2023

ISTOXX INDICES

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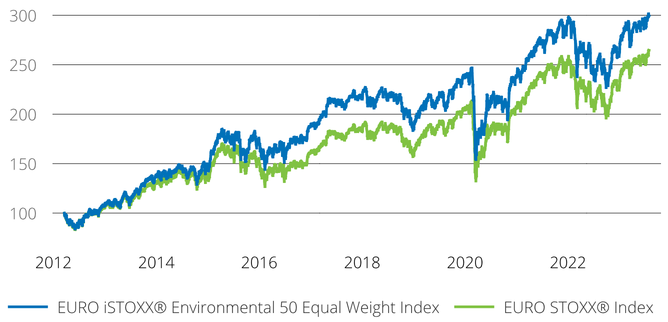
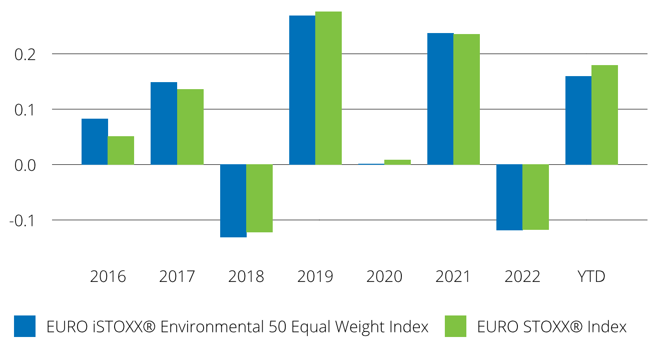
Fundamentals (for last 12 months)

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
EURO iSTOXX Environmental 50 Equal Weight Index	11.9	10.0	10.8	9.6	1.2	5.0	0.8	17.2
EURO STOXX Index	15.4	12.5	13.5	12.2	1.7	3.7	1.1	10.6

Performance and annual returns[4]





Methodology

The parent index is the STOXX® Europe 600 Index. Components are selected if they come from a Eurozone country, are not in contravention of UN Global Compact principles or involved in controversial weapons activities, as identified by Sustainalytics, and have environmental (E), social (S) and governance (G) scores equal to or exceeding 50, as determined by Sustainalytics.
All eligible companies are ranked in descending order based on their free-float market capitalization. The 100 companies with the highest free-float market capitalization are ranked again in descending order based on their E score. The 50 companies with the highest E scores are selected for the index. The components are equal-weighted; and the index is reviewed quarterly. The detailed methodology including the calculation formula can be found in our rulebooks: www.stoxx.com/rulebooks

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH0459308562	ISXE50EG	ISXE50EG INDEX	.ISXE50EG
Net Return	EUR	CH0459308539	ISXE50EN	ISXE50EN INDEX	.ISXE50EN
Price	EUR	CH0459308521	ISXE50EP	ISXE50EP INDEX	.ISXE50EP
Gross Return	USD	CH0459308497	ISXE50UG		.ISXE50UG
Net Return	USD	CH0459308463	ISXE50UN		.ISXE50UN
Price	USD	CH0459308430	ISXE50UP		.ISXE50UP

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

Quick facts

Weighting	Equal Weight
Cap factor	No cap
No. of components	50
Review frequency	Quarterly
Calculation/distribution	realtime 15 sec
Calculation hours	09:00:00 18:00:00
Base value/base date	100 as of Mar. 19, 2012
History	Available since Mar. 19, 2012
Inception date	Jan. 30, 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 Jul. 31, 2023

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

Top 10 Components[5]

Company	Supersector	Country	Weight (%)
UNICREDIT	Banks	Italy	2.42
BCO SANTANDER	Banks	Spain	2.24
INTESA SANPAOLO	Banks	Italy	2.22
STMICROELECTRONICS	Technology	Italy	2.19
BCO BILBAO VIZCAYA ARGENTARIA	Banks	Spain	2.15
ING GRP	Banks	Netherlands	2.14
KBC GRP	Banks	Belgium	2.13
GRP SOCIETE GENERALE	Banks	France	2.12
MICHELIN	Automobiles & Parts	France	2.12
AKZO NOBEL	Chemicals	Netherlands	2.11

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