**ISTOXX INDICES**

# EURO ISTOXX® ESG CHOICE 50 EW INDEX

## Index description

The EURO iSTOXX ESG Choice 50 EW Index selects 50 companies that are classed as leaders with regards to environmental, social and governance (ESG) criteria.

Companies that are in contravention of the UN Global Compact Principles or are involved in Controversial Weapons activities, as identified by Sustainalytics, are excluded. Companies that are involved in Tobacco Production or Thermal Coal are also excluded. Further ESG screens are applied to result in a selection of 50 companies that rank highly in terms of their environmental, social and governance performance. The index is equal-weighted.

## Key facts

»Selects 50 large securities from the EURO STOXX® Index that are classed as ESG leaders

»ESG screens are based on responsible policies and aim to reduce reputational and idiosyncratic risks

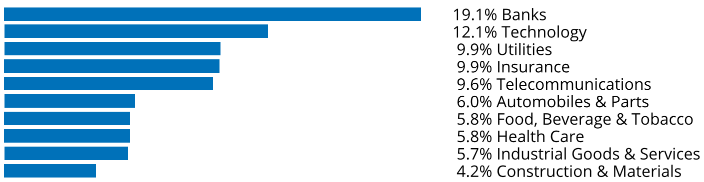
»Screening and ESG ratings provided by Sustainalytics, the award-winning ESG data provider

»Index is reviewed quarterly, and constituents are equally weighted

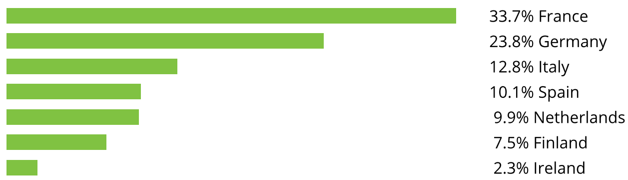
## Descriptive statistics

| 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 ESG Choice 50 EW Index | N/A | 103.6 | 2.1 | 2.1 | 2.5 | 1.8 | 2.4 | 1.8 | 43.0 |
| 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 ESG Choice 50 EW Index | 2.1 | 19.7 | 21.8 | 60.5 | 47.8 | N/A | N/A | 22.0 | 17.3 | 8.2 |
| 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 ESG Choice 50 EW Index | 13.9 | 14.5 | 15.5 | 17.7 | 20.2 | N/A | N/A | 1.2 | 0.9 | 0.4 |
| 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 ESG Choice 50 EW Index | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 3.3 | 3.1 | 3.0 | 3.3 | 3.6 |
| **Index to benchmark** | Beta | | | | | Annualized information ratio | | | | |
| EURO iSTOXX ESG Choice 50 EW Index | 0.9 | 1.0 | 1.0 | 1.0 | 1.0 | -0.2 | 0.8 | 0.9 | 0.9 | 0.3 |

[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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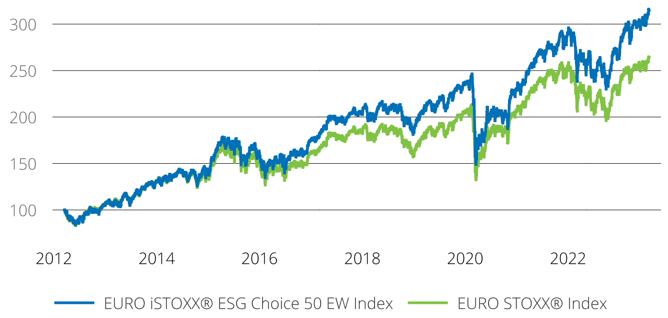
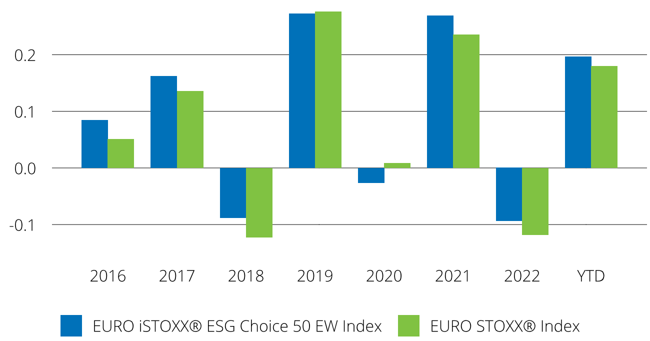
## Fundamentals (for last 12 months)

| 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 ESG Choice 50 EW Index | 12.4 | 10.3 | 11.4 | 10.1 | 1.3 | 5.0 | 0.9 | 16.6 |
| 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 EURO iSTOXX ESG Choice 50 EW Index selects 50 large securities from the EURO STOXX Index that are classed as leaders with regards to environmental, social and governance criteria.

STOXX will exclude companies that Sustainalytics considers to be non-compliant with the UN Global Compact Principles, are involved in Controversial Weapons, are Tobacco Producers or derive revenues from Thermal Coal. EURO STOXX securities that meet these criteria are then screened for their individual environment, social and governance scores. Only companies that rank in the top 50% in all three criteria and rank in the top 25% in at least one area will be eligible for selection. From the remaining universe, the index selects 50 companies with the highest free-float market capitalization. The index is reviewed quarterly, and constituents are assigned equal weights.

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 | CH0491295520 | IXEC5GR | | .IXEC5GR |
| Net Return | EUR | CH0491295579 | IXEC5R | IXEC5R INDEX | .IXEC5R |
| Net Return | EUR | CH0491295579 | IXEC5R | IXEC5R INDEX | .IXEC5R |
| Price | EUR | CH0491295561 | IXEC5P | IXEC5P INDEX | .IXEC5P |
| Gross Return | USD | CH0491295553 | IXEC5GV | | .IXEC5GV |
| Gross Return | USD | CH0491295553 | IXEC5GV | | .IXEC5GV |
| Net Return | USD | CH0491295546 | IXEC5V | | .IXEC5V |
| Price | USD | CH0491295538 | IXEC5L | | .IXEC5L |
| Price | USD | CH0491295538 | IXEC5L | | .IXEC5L |

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

## Quick facts

| | |
|---|---|
| Weighting | Price-weighted with a weighting factor to achieve an equal |
| Cap factor | - |
| No. of components | 50 |
| Review frequency | Quarterly |
| Calculation/distribution | dayend |
| Calculation hours | 18:00:00 18:00:00 |
| Base value/base date | 100 as of Mar. 16, 2012 |
| History | Available as of March 16, 2012 |
| Inception date | Jul. 31, 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**

STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | https://qontigo.com/support/



**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. 16, 2012 to Jul. 31, 2023

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

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## Top 10 Components[5]

| Company | Supersector | Country | Weight (%) |
|---|---|---|---|
| UNICREDIT | Banks | Italy | 2.38 |
| CRH | Construction & Materials | Ireland | 2.29 |
| BCO SANTANDER | Banks | Spain | 2.20 |
| INTESA SANPAOLO | Banks | Italy | 2.18 |
| STMICROELECTRONICS | Technology | Italy | 2.15 |
| BCO BILBAO VIZCAYA ARGENTARIA | Banks | Spain | 2.11 |
| INFINEON TECHNOLOGIES | Technology | Germany | 2.11 |
| ING GRP | Banks | Netherlands | 2.10 |
| Prosus | Technology | Netherlands | 2.10 |
| GRP SOCIETE GENERALE | Banks | France | 2.08 |

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