EURO ISTOXX® EQUAL INDUSTRY ESG 30 INDEX

Index description

The EURO iSTOXX Equal Industry ESG 30 Index is comprised of companies from the EURO STOXX® Index that have demonstrated good performance with regard to Environmental, Social and Governance criteria, compared to their industry peers. Moreover, the components are chosen in a way that ensures diversification across all industries by selecting an equal number of companies from each industry and allocating equal weights to each one of them.

Key facts

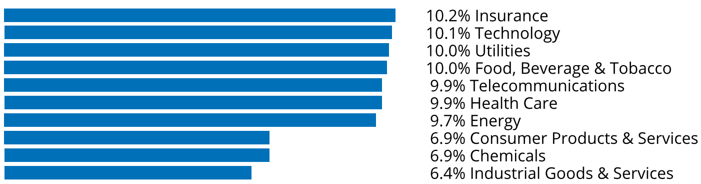
»Securities rank highly in terms of their ESG performance, compared to their industry peers

»Index ensures industry diversification by providing exposure to blue-chip companies from each industry in the Eurozone

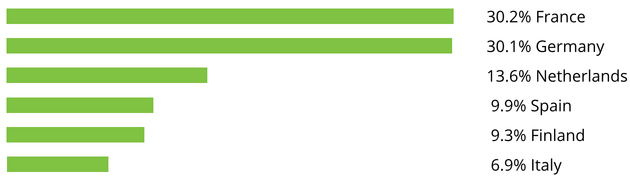
Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
EURO iSTOXX Equal Industry ESG 30 Index	N/A	3,359.0	112.0	112.7	120.3	95.8	3.6	2.9	67.5
EURO STOXX 50 Index	4,617.7	3,522.3	70.4	53.5	289.9	15.9	8.2	0.5	3.9

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 Equal Industry ESG 30 Index	1.8	14.7	18.0	14.9	13.8	N/A	N/A	18.1	4.8	2.7
EURO STOXX 50 Index	2.7	21.8	30.4	31.3	19.5	N/A	N/A	30.7	9.6	3.7
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
EURO iSTOXX Equal Industry ESG 30 Index	16.0	17.2	20.8	21.1	21.7	N/A	N/A	0.8	0.2	0.1
EURO STOXX 50 Index	19.4	19.6	22.5	23.0	23.8	N/A	N/A	1.2	0.4	0.2
Index to benchmark	**Correlation**					**Tracking error (%)**				
EURO iSTOXX Equal Industry ESG 30 Index	1.0	1.0	1.0	1.0	1.0	5.7	5.0	4.7	4.8	4.8
Index to benchmark	**Beta**					**Annualized information ratio**				
EURO iSTOXX Equal Industry ESG 30 Index	0.8	0.8	0.9	0.9	0.9	-2.0	-2.2	-2.2	-1.1	-0.3

[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on EURIBOR1M

(USD, price), all data as of Jul. 31, 2023

ISTOXX INDICES

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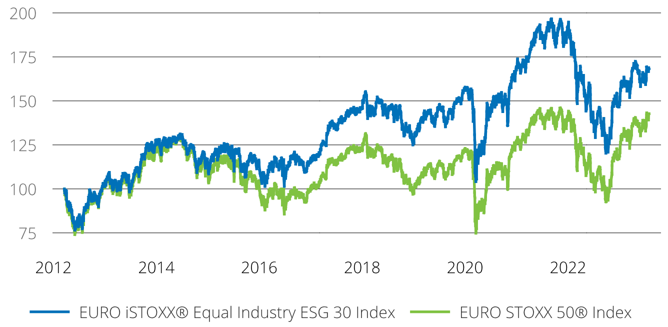
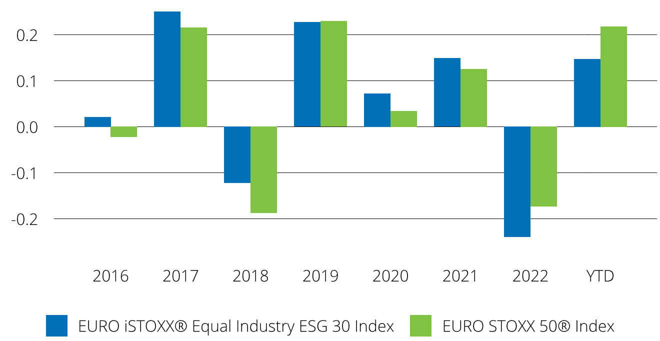
Fundamentals (for last 12 months)

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 Equal Industry ESG 30 Index	15.7	12.9	14.3	12.9	1.8	2.9	0.9	4.4
EURO STOXX 50 Index	14.0	12.2	13.3	12.1	1.9	3.3	1.2	17.7

Performance and annual returns[4]





Methodology

The EURO iSTOXX Equal Industry ESG 30 Index selects 30 large securities from the EURO STOXX® Index that rank highly in terms of their ESG performance, compared to their industry peers.

Securities that belong to the EURO STOXX® Index are screened for their current ESG scores, as calculated by Sustainalytics' transparent ESG performance model. Securities that do not have ESG ratings are not eligible for selection. Furthermore, companies that are non-compliant with the Global Standards Screening or involved in controversial weapons are assigned an ESG score of 0. Only six securities with the highest free float market capitalization from each ICB industry are eligible for the next step of the selection process. From the remaining selection universe, three stocks with the highest ESG performances from each ICB industry are selected for the final index composition. The index is reviewed quarterly, and constituents are assigned equal weights.

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH0491898398	IXEIESGG	IXEIESGG INDEX	.IXEIESGG
Gross Return	EUR	CH0491898398	IXEIESGG	IXEIESGG INDEX	.IXEIESGG
Net Return	EUR	CH0491898380	IXEIESGN	IXEIESGN INDEX	.IXEIESGN
Net Return	EUR	CH0491898380	IXEIESGN	IXEIESGN INDEX	.IXEIESGN
Price	EUR	CH0491898372	IXEIESG	IXEIESG INDEX	.IXEIESG
Price	EUR	CH0491898372	IXEIESG	IXEIESG INDEX	.IXEIESG
Gross Return	USD	CH0491898422	IXEIESGU		.IXEIESGU
Gross Return	USD	CH0491898422	IXEIESGU		.IXEIESGU
Net Return	USD	CH0491898414	IXEIESGV		.IXEIESGV
Net Return	USD	CH0491898414	IXEIESGV		.IXEIESGV

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	30
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 March 19, 2012
Inception date	Aug. 21, 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] Net dividend yield is calculated as net return index return minus price index return

[4] STOXX data from Mar. 19, 2012 to Jul. 31, 2023

(USD, price), all data as of Jul. 31, 2023

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
INFINEON TECHNOLOGIES	Technology	Germany	3.58
AKZO NOBEL	Chemicals	Netherlands	3.54
HERMES INTERNATIONAL	Consumer Products & Services	France	3.48
ENI	Energy	Italy	3.47
DEUTSCHE TELEKOM	Telecommunications	Germany	3.45
L'OREAL	Consumer Products & Services	France	3.45
PHILIPS	Health Care	Netherlands	3.42
ALLIANZ	Insurance	Germany	3.42
MUENCHENER RUECK	Insurance	Germany	3.41
VEOLIA ENVIRONNEMENT	Utilities	France	3.41

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