

# EURO ISTOXX® ESG PERFORMANCE 50 INDEX

## Index description

The EURO iSTOXX ESG Performance 50 Index tracks the performance of 50 securities with the best ESG Risk Rating scores from the EURO STOXX Index that are not involved in fossil fuels. Industry neutrality filters are applied in the selection process to ensure diversification.

The companies that are not compliant based on the Sustainalytics' Global Standards Screening assessment, have Severe Controversy Rating (Category 5) or are involved in Controversial Weapons are excluded. Moreover, companies involved in Conventional Oil & Gas, Unconventional Oil & Gas (Arctic Oil and Gas Exploration, Oil Sands and Shale Energy) or Thermal Coal are also not eligible for selection.

## Key facts

»The index selects 50 liquid securities with the best ESG Risk Rating scores from the EURO STOXX Index

»Companies that are non-compliant with the Global Standards Screening (GSS) or display a Severe Controversy Rating are excluded

»Companies involved in Controversial Weapons activities are also not eligible

»Product involvement filters are applied for Fossil Fuels

»Screening and ESG Risk Rating scores provided by Sustainalytics, the award winning ESG data provider

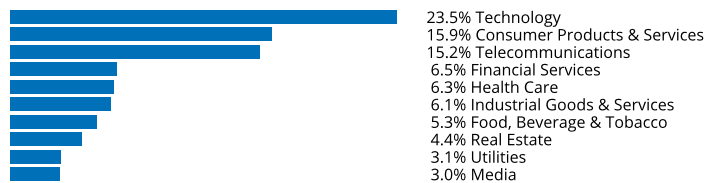
»Securities are free float market capitalization weighted, with a maximum cap of 10%

»Industry neutrality filters are applied in the selection process to ensure diversification

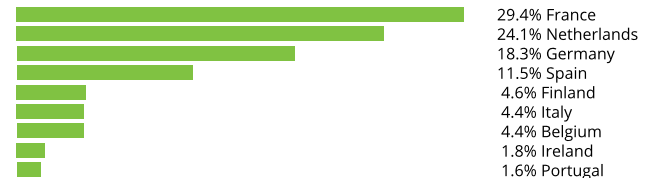
## Descriptive statistics

| 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 Performance 50 Index | 1,233.0              | 768.7      | 15.4                 | 8.2    | 73.2    | 1.6      | 9.5                  | 0.2      | 58.8           |
| 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<sup>1</sup>

| Index returns                        | Return (%)                |      |      |      |      | Annualized return (%)                |      |      |      |     |
|--------------------------------------|---------------------------|------|------|------|------|--------------------------------------|------|------|------|-----|
|                                      | Last month                | YTD  | 1Y   | 3Y   | 5Y   | Last month                           | YTD  | 1Y   | 3Y   | 5Y  |
| EURO iSTOXX ESG Performance 50 Index | 2.8                       | 17.6 | 10.6 | 45.3 | 53.1 | N/A                                  | N/A  | 10.7 | 13.4 | 9.0 |
| 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 <sup>2</sup> |      |      |      |     |
| EURO iSTOXX ESG Performance 50 Index | 16.3                      | 14.6 | 17.0 | 18.0 | 20.1 | N/A                                  | N/A  | 0.6  | 0.7  | 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 Performance 50 Index | 0.9                       | 0.9  | 1.0  | 1.0  | 1.0  | 5.9                                  | 5.2  | 5.2  | 5.1  | 5.1 |
| Index to benchmark                   | Beta                      |      |      |      |      | Annualized information ratio         |      |      |      |     |
| EURO iSTOXX ESG Performance 50 Index | 1.1                       | 0.9  | 1.0  | 1.0  | 1.0  | 1.5                                  | -0.1 | -1.3 | -0.1 | 0.3 |

<sup>1</sup> For information on data calculation, please refer to [STOXX calculation reference guide](#).

<sup>2</sup> Based on EURIBOR1M

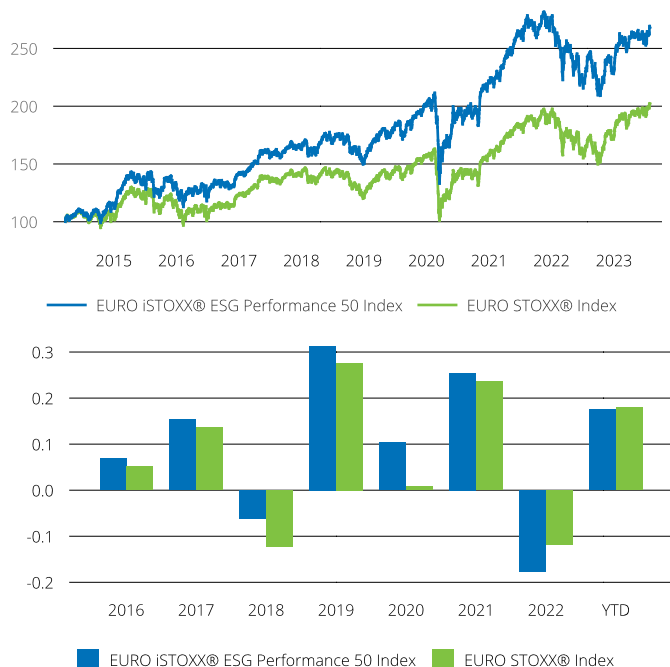
(EUR, gross return), all data as of Jul. 31, 2023

## ISTOXX INDICES

## EURO ISTOXX® ESG PERFORMANCE 50 INDEX

## Fundamentals (for last 12 months)

| Index                                | Price/earnings<br>incl. negative |           | Price/earnings<br>excl. negative |           | Price/<br>book | Dividend<br>yield (%) <sup>3</sup> | Price/<br>sales | Price/<br>cash flow |
|--------------------------------------|----------------------------------|-----------|----------------------------------|-----------|----------------|------------------------------------|-----------------|---------------------|
|                                      | Trailing                         | Projected | Trailing                         | Projected | Trailing       | Trailing                           | Trailing        | Trailing            |
| EURO ISTOXX ESG Performance 50 Index | 24.6                             | 18.2      | 19.1                             | 17.7      | 2.2            | 2.6                                | 1.9             | 18.1                |
| EURO STOXX Index                     | 15.4                             | 12.5      | 13.5                             | 12.2      | 1.7            | 3.7                                | 1.1             | 10.6                |

Performance and annual returns<sup>4</sup>

## Methodology

The EURO ISTOXX ESG Performance 50 Index selects 50 liquid securities from the EURO STOXX Index that are not involved in Fossil Fuels.

The companies that are not compliant based on the Sustainability Global Standards Screening assessment, have Severe Controversy Rating (Category 5) or are involved in Controversial Weapons are excluded. Companies that generate revenues from Conventional Oil & Gas, Unconventional Oil & Gas or Thermal Coal are not eligible for selection.

Constituents of the EURO STOXX Index that meet the aforementioned criteria and with 3M ADTV equal to or exceeding 10 million EUR are ranked in ascending order of their ESG Risk Rating scores (low score implies good ESG Risk Rating performance). The index selects the top ranking 50 securities from this list, subject to ICB Industry constraints. The securities are free float market capitalization weighted, with a maximum cap of 10%.

The detailed methodology can be found in our rulebooks: [www.stoxx.com/rulebooks](http://www.stoxx.com/rulebooks)

## Versions and symbols

| Index            | ISIN         | Symbol    | Bloomberg       | Reuters   |
|------------------|--------------|-----------|-----------------|-----------|
| Gross Return EUR | CH1109511977 | .IXESGP5G | .IXESGP5G INDEX | .IXESGP5G |
| Net Return EUR   | CH1109511944 | .IXESGP5R |                 | .IXESGP5R |
| Price EUR        | CH1109511951 | .IXESGP5  | .IXESGP5 INDEX  | .IXESGP5  |
| Gross Return USD | CH1109511993 | .IXESGP5U |                 | .IXESGP5U |
| Net Return USD   | CH1109511969 | .IXESGP5V |                 | .IXESGP5V |
| Price USD        | CH1109511985 | .IXESGP5L |                 | .IXESGP5L |

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://www.stoxx.com/data/vendor_codes.html)

## Quick facts

|                          |                                  |
|--------------------------|----------------------------------|
| Weighting                | free-float market capitalization |
| Cap factor               | 0.1                              |
| 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. 24, 2014          |
| History                  | Available since Mar. 24, 2014    |
| Inception date           | Apr. 14, 2021                    |

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.

<sup>3</sup> gr. div. yield is calculated as gr. return index return minus price index return

<sup>4</sup> STOXX data from Mar. 24, 2014 to Jul. 31, 2023

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

## EURO ISTOXX® ESG PERFORMANCE 50 INDEX

Top 10 Components<sup>5</sup>

| <b>Company</b>       | <b>Supersector</b>           | <b>Country</b> | <b>Weight (%)</b> |
|----------------------|------------------------------|----------------|-------------------|
| ASML HLDG            | Technology                   | Netherlands    | 9.55              |
| HERMES INTERNATIONAL | Consumer Products & Services | France         | 9.22              |
| DEUTSCHE TELEKOM     | Telecommunications           | Germany        | 8.95              |
| Prosus               | Technology                   | Netherlands    | 6.55              |
| PERNOD RICARD        | Food, Beverage & Tobacco     | France         | 5.28              |
| Kering               | Consumer Products & Services | France         | 4.90              |
| DEUTSCHE BOERSE      | Financial Services           | Germany        | 4.31              |
| AMADEUS IT GROUP     | Technology                   | Spain          | 3.82              |
| TELEFONICA           | Telecommunications           | Spain          | 2.90              |
| ASM INTERNATIONAL    | Technology                   | Netherlands    | 2.49              |

<sup>5</sup> Based on the composition as of Jul. 31, 2023

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