EURO ISTOXX® ESG WEIGHTED 50 INDEX

Index description

The EURO iSTOXX® ESG Weighted 50 Index tracks the performance of the 50 largest securities from the EURO STOXX® Index that are not involved in fossil fuels. Industry neutrality filters are applied in the selection process to ensure diversification.
STOXX will exclude 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. 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 large and liquid securities from the EURO STOXX Index

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

»Companies involved in Controversial Weapons activities are also not eligible

»Product involvement filters are applied for Fossil Fuels

»Securities' weights depend on their ESG scores

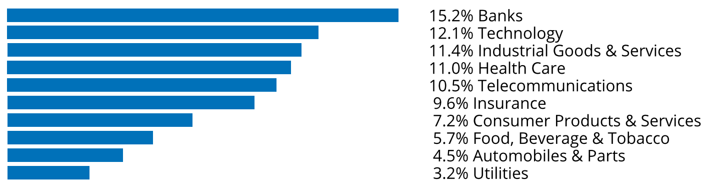
»Screening and ESG scores provided by Sustainalytics, the award winning ESG data provider

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

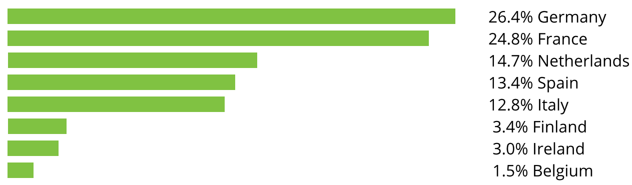
Descriptive statistics

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 Weighted 50 Index	N/A	1.0	0.0	0.0	0.0	0.0	3.8	0.6	48.9
EURO STOXX 50 Index	4,187.6	3,194.1	63.9	48.5	262.3	14.4	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 ESG Weighted 50 Index	2.2	20.0	17.1	40.8	41.0	N/A	N/A	17.3	12.2	7.2
EURO STOXX 50 Index	1.8	21.3	24.6	54.1	47.9	N/A	N/A	24.8	15.7	8.2
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
EURO iSTOXX ESG Weighted 50 Index	14.7	14.3	15.8	17.6	19.6	N/A	N/A	1.0	0.6	0.4
EURO STOXX 50 Index	16.7	15.4	16.8	19.2	21.1	N/A	N/A	1.3	0.7	0.4
Index to benchmark	**Correlation**					**Tracking error (%)**				
EURO iSTOXX ESG Weighted 50 Index	1.0	1.0	1.0	1.0	1.0	4.6	3.7	3.9	4.3	4.1
Index to benchmark	**Beta**					**Annualized information ratio**				
EURO iSTOXX ESG Weighted 50 Index	0.8	0.9	0.9	0.9	0.9	1.1	-0.6	-1.7	-0.8	-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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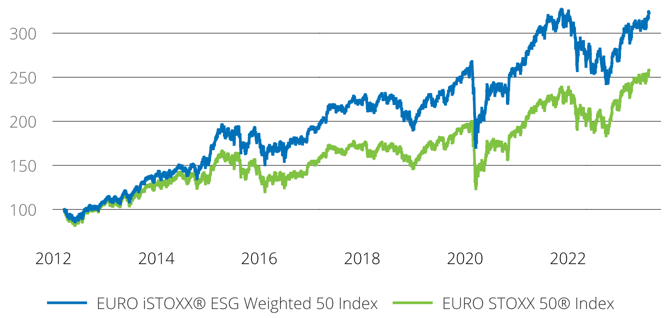
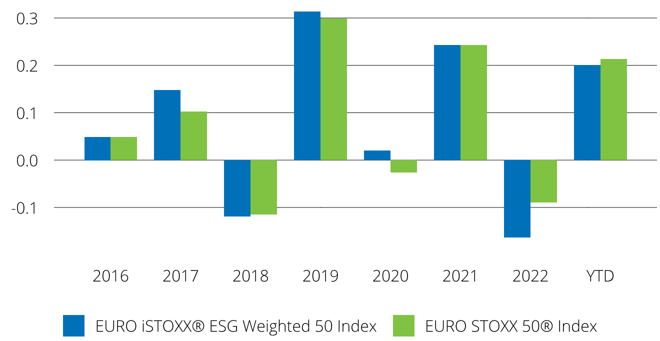
Fundamentals (for last 12 months)

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 Weighted 50 Index	14.3	12.0	12.7	11.6	1.6	3.8	1.3	5.8
EURO STOXX 50 Index	14.0	12.2	13.3	12.1	1.9	4.0	1.2	17.7

Performance and annual returns[4]





Methodology

The EURO iSTOXX ESG Weighted 50 Index selects 50 largest securities from the EURO STOXX Index that are not involved in fossil fuels.
STOXX will exclude 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. Companies that generate revenues from Conventional Oil & Gas, Unconventional Oil & Gas, Thermal Coal or with below 50 ESG scores are not eligible for selection.
Constituents of the EURO STOXX index that meet the aforementioned criteria are ranked in descending order of their free-float market capitalization. The index selects the largest 50 securities from this list, subject to ICB Industry constraints. These securities are then ranked in ascending order of their ESG scores and issued linearly increasing weights. Securities with higher ESG scores will have larger weights than those with lower ESG scores.
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	CH0511265339	IXESGW5G		.IXESGW5G
Net Return	EUR	CH0511265321	IXESGW5R		.IXESGW5R
Price	EUR	CH0511265313	IXESGW5	IXESGW5 INDEX	.IXESGW5
Gross Return	USD	CH0511265362	IXESGW5U		.IXESGW5U
Net Return	USD	CH0511265354	IXESGW5V		.IXESGW5V
Price	USD	CH0511265347	IXESGW5L		.IXESGW5L

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

Quick facts

Weighting	Weight based on ESG performance rank
Cap factor	0.035
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 19 March 2012
Inception date	Nov. 27, 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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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

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
INTESA SANPAOLO	Banks	Italy	3.80
MUENCHENER RUECK	Insurance	Germany	3.37
ALLIANZ	Insurance	Germany	3.25
BCO SANTANDER	Banks	Spain	3.23
TERNA	Utilities	Italy	3.19
ASML HLDG	Technology	Netherlands	3.13
PHILIPS	Health Care	Netherlands	3.07
TELEFONICA	Telecommunications	Spain	3.07
LEGRAND	Industrial Goods & Services	France	3.06
AXA	Insurance	France	2.99

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