# ISTOXX INDICES 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

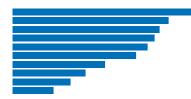
»Screening and ESG scores provided by Sustainalytics, the award winning ESG data provider

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

### **Descriptive statistics**

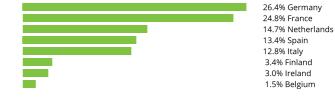
| Index                             | Market cap (EUR bn.) |            | Components (EUR bn.) |        | Component weight (%) |          | Turnover (%) |          |                |
|-----------------------------------|----------------------|------------|----------------------|--------|----------------------|----------|--------------|----------|----------------|
|                                   | 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)



#### 15.2% Banks 12.1% Technology 11.4% Industrial Goods & Services 11.0% Health Care 10.5% Telecommunications 9.6% Insurance 7.2% Consumer Products & Services 5.7% Food, Beverage & Tobacco 4.5% Automobiles & Parts 3.2% Utilities

## Country weighting



## Risk and return figures<sup>1</sup>

|                           |                                   |   |   | Return (%)   |  |  | An  | nualized re   | turn (%)  |
|---------------------------|-----------------------------------|---|---|--|--|--|---|---|---|
| Last month                | YTD                               | 1Y  | 3Y  | 5Y   | Last month   | YTD  | 1Y  | ЗY  | 5Y  |
| 2.2                       | 20.0                              | 17.1  | 40.8  | 41.0   | N/A  | N/A  | 17.3  | 12.2  | 7.2   |
| 1.8                       | 21.3                              | 24.6  | 54.1  | 47.9   | N/A  | N/A  | 24.8  | 15.7  | 8.2   |
| Annualized volatility (%) |                                   |   |   |  |  | Annualized Sharpe ratio <sup>2</sup>   |   |   |   |
| 14.7                      | 14.3                              | 15.8  | 17.6  | 19.6   | N/A  | N/A  | 1.0   | 0.6   | 0.4   |
| 16.7                      | 15.4                              | 16.8  | 19.2  | 21.1   | N/A  | N/A  | 1.3   | 0.7   | 0.4   |
|                           | Correlation                       |   |   |  | Tracking error (9  |  |   |   | error (%)   |
| 1.0                       | 1.0                               | 1.0   | 1.0   | 1.0  | 4.6  | 3.7  | 3.9   | 4.3   | 4.1   |
| Beta Annualized informat  |                                   |   |   |  | ation rati   |  |   |   |   |
| 0.8                       | 0.9                               | 0.9   | 0.9   | 0.9  | 1.1  | -0.6   | -1.7  | -0.8  | -0.3  |
|                           | 2.2<br>1.8<br>14.7<br>16.7<br>1.0 | 2.2 20.0   1.8 21.3   14.7 14.3   16.7 15.4   1.0 1.0 | 2.2 20.0 17.1   1.8 21.3 24.6   14.7 14.3 15.8   16.7 15.4 16.8   1.0 1.0 1.0 | 2.2 20.0 17.1 40.8   1.8 21.3 24.6 54.1   Annualized   14.7 14.3 15.8 17.6   16.7 15.4 16.8 19.2   1.0 1.0 1.0 1.0 | Last month YTD 1Y 3Y 5Y   2.2 20.0 17.1 40.8 41.0   1.8 21.3 24.6 54.1 47.9   Annualized volatility (%) 14.3 15.8 17.6 19.6   16.7 15.4 16.8 19.2 21.1   Correlation   1.0 1.0 1.0 1.0   1.0 1.0 1.0 1.0 | Last month YTD 1Y 3Y 5Y Last month   2.2 20.0 17.1 40.8 41.0 N/A   1.8 21.3 24.6 54.1 47.9 N/A   Annualized volatility (%)   14.7 14.3 15.8 17.6 19.6 N/A   16.7 15.4 16.8 19.2 21.1 N/A   Correlation   1.0 1.0 1.0 1.0 4.6 | Last month YTD 1Y 3Y 5Y Last month YTD   2.2 20.0 17.1 40.8 41.0 N/A N/A   1.8 21.3 24.6 54.1 47.9 N/A N/A   Annualized volatility (%)   14.7 14.3 15.8 17.6 19.6 N/A N/A   16.7 15.4 16.8 19.2 21.1 N/A N/A   11.0 1.0 1.0 1.0 4.6 3.7 | Last month YTD 1Y 3Y 5Y Last month YTD 1Y   2.2 20.0 17.1 40.8 41.0 N/A N/A 17.3   1.8 21.3 24.6 54.1 47.9 N/A N/A 24.8   Annualized volatility (%)   14.7 14.3 15.8 17.6 19.6 N/A N/A 1.0   16.7 15.4 16.8 19.2 21.1 N/A N/A 1.3   Correlation   1.0 1.0 1.0 1.0 4.6 3.7 3.9   Beta East Annuality Annuality Annuality Annuality | Last month YTD 1Y 3Y 5Y Last month YTD 1Y 3Y   2.2 20.0 17.1 40.8 41.0 N/A N/A 17.3 12.2   1.8 21.3 24.6 54.1 47.9 N/A N/A 24.8 15.7   Annualized volatility (%) Annualized Shar   14.7 14.3 15.8 17.6 19.6 N/A N/A 1.0 0.6   16.7 15.4 16.8 19.2 21.1 N/A N/A 1.3 0.7   Correlation Tracking   1.0 1.0 1.0 1.0 4.6 3.7 3.9 4.3   Beta Annualized information |

<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

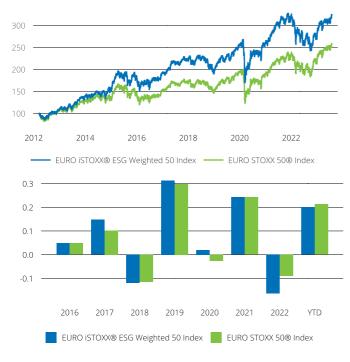
## STOXX Ltd. is part of Qontigo

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## Fundamentals (for last 12 months)

| Index                             |          | rice/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 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<sup>4</sup>



## 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   |
| Inception date<br>To learn more about the incep<br>see our data vendor code she | ption date, the currency, the calculation hours and historical valu |

#### 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. 19, 2012 to Jul. 31, 2023

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# Top 10 Components<sup>5</sup>

| Company          | Supersector                 | Country     | Weight (%)<br>3.80 |  |
|------------------|-----------------------------|-------------|--------------------|--|
| INTESA SANPAOLO  | Banks                       | Italy       |                    |  |
| 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               |  |

 $^{\rm 5}$  Based on the composition as of Jul. 31, 2023