STOXX® GLOBAL ESG SOCIAL LEADERS INDEX

Index description

The STOXX Global ESG Leaders indices consist of one broad and three specialized indices for the areas environmental, social and governance. The three specialized indices form the broad STOXX Global ESG Leaders Index.

The indices provide access to global sustainability leaders through quantitative selection. The sustainability data in environmental, social and governance areas is provided by Sustainalytics. The indices follow a bottom-up approach and are based on company's ESGscores.

Key facts

»Scoring methodology looks at each company individually and makes clear differentiations between different types of companies

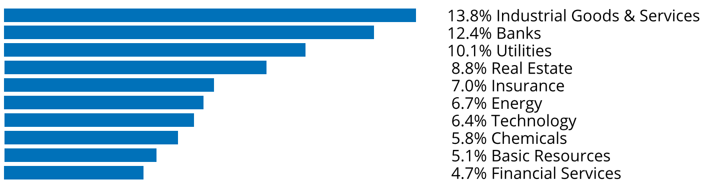
»Specialized indices - STOXX Global ESG Environmental Leaders, Social Leaders and Governance Leaders - are also available separately and may be combined in all variations

»Methodology allows a detailed attribution of sustainability performance for index components and non-components

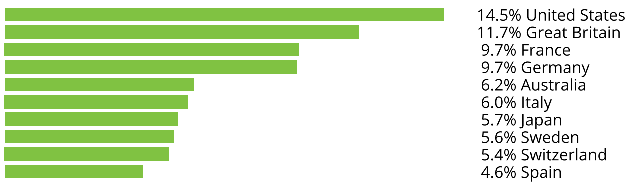
Descriptive statistics

Index	Market cap (GBP bn.)		Components (GBP bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Global ESG Social Leaders Index	N/A	0.9	0.0	0.0	0.0	0.0	0.5	0.2	35.3
	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A

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
STOXX Global ESG Social Leaders Index	3.4	5.6	8.4	39.8	32.6	N/A	N/A	8.5	11.9	5.9
	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
STOXX Global ESG Social Leaders Index	12.3	13.6	14.4	14.3	16.7	N/A	N/A	0.5	0.7	0.3
	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Index to benchmark	**Correlation**					**Tracking error (%)**				
STOXX Global ESG Social Leaders Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Index to benchmark	**Beta**					**Annualized information ratio**				
STOXX Global ESG Social Leaders Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A

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

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

SUSTAINABILITY INDICES

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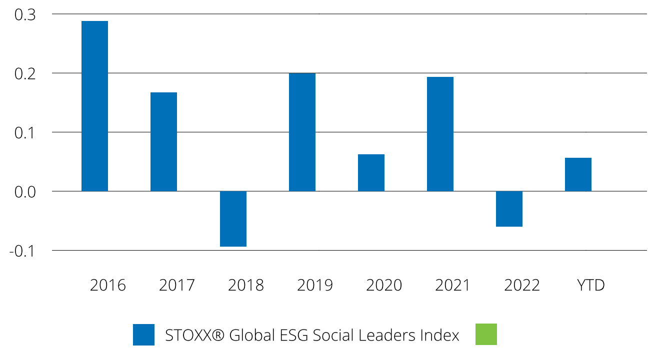
Fundamentals (for last 12 months)

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
STOXX Global ESG Social Leaders Index	16.8	13.0	13.3	12.6	1.4	4.0	1.0	2.3
null	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A

Performance and annual returns[4]



Methodology

The universe consists of all stocks in the STOXX Global 1800 Index. Companies involved in controversial weapons or which do not comply based on Sustainalytics Global Standards Screening assessmentare excluded. Companies passing the initial selection criteria are ranked by STOXX according to a transparent evaluation system provided by Sustainalytics. The system ranges from 0 to 100 points and is applied for each category: environmental, social and governance. To be included in one of the specialized indices, e.g. the STOXX Global ESG Social Leaders Index, companies must score in the top quartile (25th percentile) in that category and get an above average score (50th percentile) in the other two (governance, environmental). Index components are weighted according to their ESG scores. The detailed methodology including exclusion criteria and the calculation formula can be found in the ESG rulebook: www.stoxx.com/indices/rulebooks.html

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH0126704177	SXWESGST	SXWESGST INDEX	.SXWESGST
Price	EUR	CH0126704136	SXWESGSP	SXWESGSP INDEX	.SXWESGSP
Gross Return	GBP	CH0126704250	SXWESSGZ	SXWESSGZ INDEX	.SXWESSGZ
Price	GBP	CH0126704219	SXWESSGX	SXWESSGX INDEX	.SXWESSGX
Gross Return	USD	CH0126704102	SXWESSGU	SXWESSGU INDEX	.SXWESSGU
Price	USD	CH0126704300	SXWESGSK	SXWESGSK INDEX	.SXWESGSK

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

Quick facts

Weighting	Normalized ESG scores
Cap factor	No
No. of components	Variable
Review frequency	Annually (September)
Calculation/distribution	Price and gross return (EUR/USD/GBP): realtime (every 15 seconds)
Calculation hours	Realtime: 09:00 am CET - 10:15 pm CET
Base value/base date	100 as of Mar.25, 2011
History	Available daily back to Sep. 21, 2001
Inception date	Apr.4, 2011

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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BACKCASTED PERFORMANCE

This document contains index performance data based on backcasting, 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 the initial constituents. Backcasted performance information is purely hypothetical and is provided in this document solely for information purposes. Backcasted 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 a wide range of customization, 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 Sep. 21, 2001 to Jul. 31, 2023

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

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
COVESTRO	Chemicals	Germany	0.47
VOLVO CAR B	Automobiles & Parts	Sweden	0.43
Vonovia SE	Real Estate	Germany	0.43
ARKEMA	Chemicals	France	0.43
INTESA SANPAOLO	Banks	Italy	0.42
UNICREDIT	Banks	Italy	0.42
NORDIC SEMICONDUCTOR	Technology	Norway	0.42
WACKER CHEMIE	Chemicals	Germany	0.42
FINECOBANK	Banks	Italy	0.41
DNB BANK	Banks	Norway	0.41

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