

STOXX® EUROPE ESG LEADERS 50 INDEX

Index description

The STOXX ESG Leaders Blue-Chip indices are based on the STOXX Global ESG Leaders Index and cover the 50 largest components in each region in terms of market cap. The weighting is based on the company's average ESG scores. The indices provide access to companies that are global leaders in terms of environmental, social and governance criteria. The sustainability data is provided by Sustainalytics.

Key facts

»Independent company ratings provided by Sustainalytics

»Exclusion of companies involved in controversial weapons and companies which are non-compliant with Sustainalytics Global Standards Screening assessments.

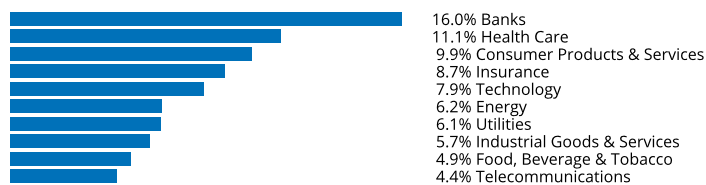
»ESG Controversy Rating radar: companies which are at risk of violating Sustainalytics Global Standards Screening assessment are monitored and are extraordinarily excluded in case of a violation.

»In case an index constituent increases in its ESG Controversy Rating level to Category 5, with the Fast Exit rule applied, the respective constituent will be deleted from the index two trading days after the announcement.

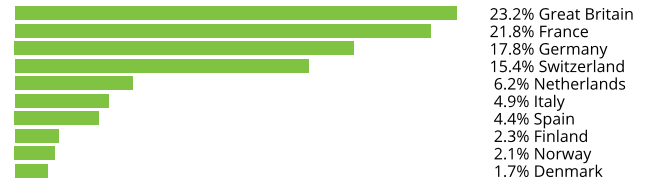
Descriptive statistics

| Index | Market cap (EUR bn.) | | Components (EUR bn.) | | | | Component weight (%) | | Turnover (%) |
|-----------------------------------|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| STOXX Europe ESG Leaders 50 Index | N/A | 1.0 | 0.0 | 0.0 | 0.0 | 0.0 | 2.7 | 1.5 | 33.7 |
| STOXX Europe 600 Index | 12,882.2 | 10,077.4 | 16.8 | 6.0 | 298.6 | 1.3 | 3.0 | 0.0 | 3.4 |

Supersector weighting (top 10)



Country weighting



Risk and return figures¹

| Index returns | Return (%) | | | | | Annualized return (%) | | | | |
|-----------------------------------|---------------------------|------|------|------|------|--------------------------------------|-----|------|------|-----|
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| STOXX Europe ESG Leaders 50 Index | 2.2 | 15.2 | 16.5 | 55.4 | 58.8 | N/A | N/A | 16.6 | 16.0 | 9.8 |
| STOXX Europe 600 Index | 2.2 | 13.8 | 11.1 | 44.7 | 40.3 | N/A | N/A | 11.2 | 13.3 | 7.1 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX Europe ESG Leaders 50 Index | 14.3 | 12.8 | 14.1 | 16.1 | 18.5 | N/A | N/A | 1.1 | 0.9 | 0.5 |
| STOXX Europe 600 Index | 13.0 | 12.4 | 14.1 | 15.7 | 17.9 | N/A | N/A | 0.7 | 0.8 | 0.4 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX Europe ESG Leaders 50 Index | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 2.8 | 2.6 | 3.0 | 3.3 | 3.4 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX Europe ESG Leaders 50 Index | 1.1 | 1.0 | 1.0 | 1.0 | 1.0 | 0.2 | 0.8 | 1.6 | 0.7 | 0.8 |

¹ For information on data calculation, please refer to STOXX calculation reference guide.

² Based on EURIBOR1M

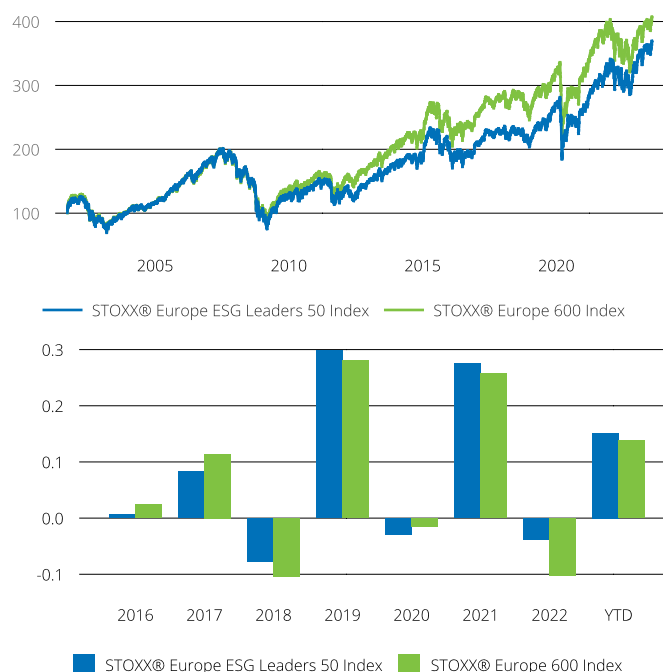
(EUR, gross return), all data as of Jul. 31, 2023

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 Europe ESG Leaders 50 Index | 13.0 | 11.8 | 13.0 | 11.8 | 1.9 | 4.2 | 1.3 | 17.5 |
| STOXX Europe 600 Index | 16.2 | 13.4 | 14.3 | 13.2 | 1.9 | 3.6 | 1.2 | 5.9 |

Performance and annual returns⁴

Methodology

The indices comprise the 50 largest stocks by free-float market cap that are part of the STOXX Global ESG Leaders Index as well as part of the relevant regional broad index. For example, for the EURO STOXX ESG Leaders 50 Index, the 50 largest joint components of the EURO STOXX and the STOXX Global ESG Leader indices are included. The weighting is based on the overall ESG scores, which is constructed by equal weighting the individual scores. The detailed methodology including the 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 | CH0183680401 | SXXESGGR | SXXESGGR INDEX | .SXXRESG |
| Net Return EUR | CH0183680435 | SXXESGR | SXXESGR INDEX | .SXXGRESG |
| Net Return EUR | CH0183680435 | SXXESGR | SXXESGR INDEX | .SXXGRESG |
| Price EUR | CH0183680310 | SXXESGP | SXXESGP INDEX | .SXXPESG |
| Price EUR | CH0183680310 | SXXESGP | SXXESGP INDEX | .SXXPESG |
| Gross Return GBP | CH0183680591 | SXXESGGY | SXXESGGY INDEX | .SXXGZESG |
| Net Return GBP | CH0183680625 | SXXESGHB | SXXESGHB INDEX | .SXXHBESG |
| Price GBP | CH0183680500 | SXXESGGB | SXXESGGB INDEX | .SXXGXESG |
| Gross Return USD | CH0183680732 | SXXESGGU | SXXESGGU INDEX | .SXXESGGU |
| Net Return USD | CH0183680765 | SXXESGU | SXXESGU INDEX | .SXX1VESG |

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

Quick facts

| | |
|--------------------------|---|
| Weighting | Normalized ESG scores |
| Cap factor | 10% |
| No. of components | Fixed, number of components indicated in index name |
| Review frequency | Annually (Sep.) |
| Calculation/distribution | Price (EUR): realtime (every 15 seconds) |
| Calculation hours | Realtime: 9:00 am - 10:15 pm CET |
| Base value/base date | 100 as of Sep. 21, 2001 |
| History | Available daily back to Sep. 21, 2001 |
| Inception date | 24-May-12 |

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

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

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|-----------------------|--------------------|----------------|-------------------|
| INTESA SANPAOLO | Banks | Italy | 2.67 |
| BCO SANTANDER | Banks | Spain | 2.33 |
| MUENCHENER RUECK | Insurance | Germany | 2.32 |
| NORDEA BANK | Banks | Finland | 2.30 |
| ING GRP | Banks | Netherlands | 2.29 |
| ENEL | Utilities | Italy | 2.27 |
| DEUTSCHE TELEKOM | Telecommunications | Germany | 2.26 |
| BNP PARIBAS | Banks | France | 2.23 |
| ASML HLDG | Technology | Netherlands | 2.19 |
| INFINEON TECHNOLOGIES | Technology | Germany | 2.17 |

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