SUSTAINABILITY INDICES

STOXX® NORTH AMERICA 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.

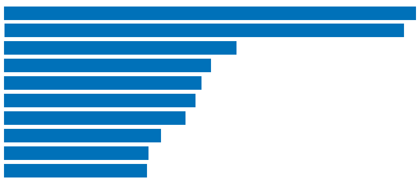
»ESG Controversy Rating radar: companies which are at risk of violating Sustainalytics Global Standards Screening assessment are monitored and are extraordinarily excluded in case of a violation.

»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.

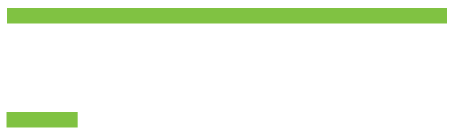
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX North America ESG Leaders 50 Index	N/A	1.0	0.0	0.0	0.0	0.0	2.4	1.5	38.7
STOXX North America 600 Index	38,120.1	36,604.0	60.9	26.2	2,660.8	2.8	7.3	0.0	2.7

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 North America ESG Leaders 50 Index	4.1	7.6	10.6	61.7	92.6	N/A	N/A	10.7	17.5	14.2
STOXX North America 600 Index	4.3	14.0	14.3	51.4	87.7	N/A	N/A	14.4	15.0	13.6
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
STOXX North America ESG Leaders 50 Index	11.1	15.9	19.4	17.8	21.8	N/A	N/A	0.4	0.9	0.6
STOXX North America 600 Index	9.7	15.1	19.1	18.3	22.0	N/A	N/A	0.6	0.8	0.6
Index to benchmark	**Correlation**					**Tracking error (%)**				
STOXX North America ESG Leaders 50 Index	0.7	0.9	1.0	0.9	1.0	7.7	5.5	5.6	6.0	5.6
Index to benchmark	**Beta**					**Annualized information ratio**				
STOXX North America ESG Leaders 50 Index	0.8	1.0	1.0	0.9	1.0	-0.4	-2.2	-0.6	0.3	0.1

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

(EUR, gross return), all data as of Jun. 30, 2023

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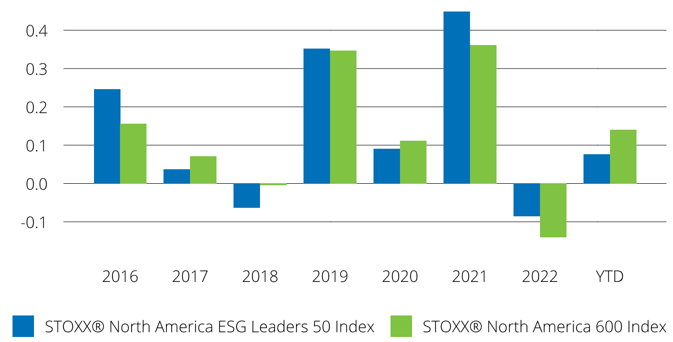
Fundamentals (for last 12 months)

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 North America ESG Leaders 50 Index	24.1	17.1	19.7	16.4	2.6	2.8	2.1	25.5
STOXX North America 600 Index	29.1	20.7	23.0	20.3	0.1	2.0	2.5	17.8

Performance and annual returns[4]



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	CH0183680484	SXA1ESGR	SXA1ESGR INDEX	.SXA1ESGR
Price	EUR	CH0183680369	SXA1ESGE	SXA1ESGE INDEX	.SXA1EESG
Gross Return	GBP	CH0183680641	SXA1ESGX	SXA1ESGX INDEX	.SXA1ESGX
Price	GBP	CH0183680567	SXA1ESGZ	SXA1ESGZ INDEX	.SXA1XESG
Gross Return	USD	CH0183680799	SXA1ESGW	SXA1ESGW INDEX	.SXA1ESGW
Price	USD	CH0183680690	SXA1ESGK	SXA1ESGK INDEX	.SXA1ESG

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 Mar. 25, 2011 to Jun. 30, 2023

(EUR, gross return), all data as of Jun. 30, 2023

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
ON SEMICON.	Technology	United States	2.41
S&P GLOBAL	Financial Services	United States	2.32
Moody's Corp.	Financial Services	United States	2.32
NEWMONT	Basic Resources	United States	2.30
MetLife Inc.	Insurance	United States	2.27
EATON CORP. PLC	Industrial Goods & Services	United States	2.24
NVIDIA Corp.	Technology	United States	2.24
Sun Life Financial Inc.	Insurance	Canada	2.22
Eversource Energy	Utilities	United States	2.20
Cisco Systems Inc.	Telecommunications	United States	2.18

[5] Based on the composition as of Jun. 30, 2023