SUSTAINABILITY INDICES

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.

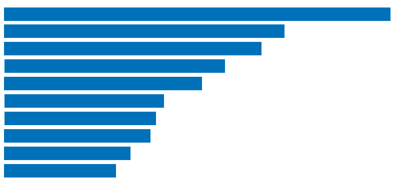
»ESG Controversy Rating radar: companies which are at risk of violating Sustainalytics Global Standards Screening assessment are monitored and are extraordinarily excluded in case of a violation.

»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

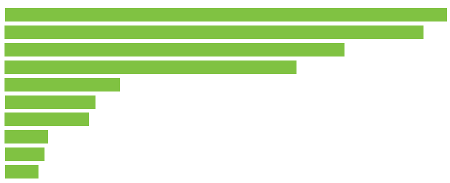
Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Europe ESG Leaders 50 Index	N/A	1.1	0.0	0.0	0.0	0.0	2.5	1.5	33.7
STOXX Europe 600 Index	13,782.7	10,773.6	18.0	6.2	321.1	1.5	3.0	0.0	3.4

Supersector weighting (top 10)



15.4% Banks
11.2% Health Care
10.2% Consumer Products & Services
8.8% Insurance
7.9% Technology
6.4% Utilities
6.0% Energy
5.8% Industrial Goods & Services
5.0% Food, Beverage & Tobacco
4.4% Telecommunications

Country weighting



23.3% Great Britain
22.1% France
17.9% Germany
15.4% Switzerland
6.1% Netherlands
4.8% Italy
4.4% Spain
2.3% Finland
2.1% Norway
1.8% Denmark

Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe ESG Leaders 50 Index	5.5	15.2	26.7	44.6	50.0	N/A	N/A	26.9	13.2	8.5
STOXX Europe 600 Index	4.8	13.9	22.3	36.3	32.3	N/A	N/A	22.5	11.0	5.8
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
STOXX Europe ESG Leaders 50 Index	13.9	16.9	20.5	19.9	21.0	N/A	N/A	1.0	0.6	0.4
STOXX Europe 600 Index	13.3	16.5	20.5	19.5	20.5	N/A	N/A	0.8	0.5	0.3
Index to benchmark	**Correlation**					**Tracking error (%)**				
STOXX Europe ESG Leaders 50 Index	1.0	1.0	1.0	1.0	1.0	2.5	2.6	3.0	3.4	3.4
Index to benchmark	**Beta**					**Annualized information ratio**				
STOXX Europe ESG Leaders 50 Index	1.0	1.0	1.0	1.0	1.0	2.9	0.9	1.1	0.6	0.8

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

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

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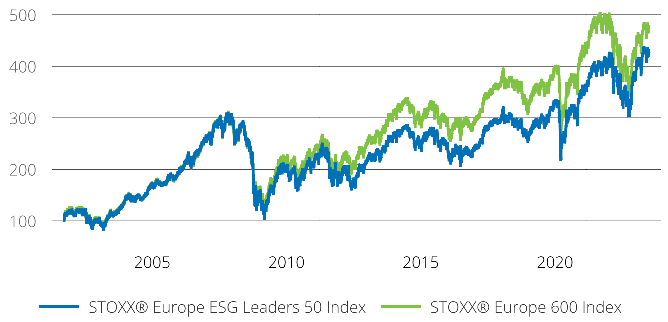
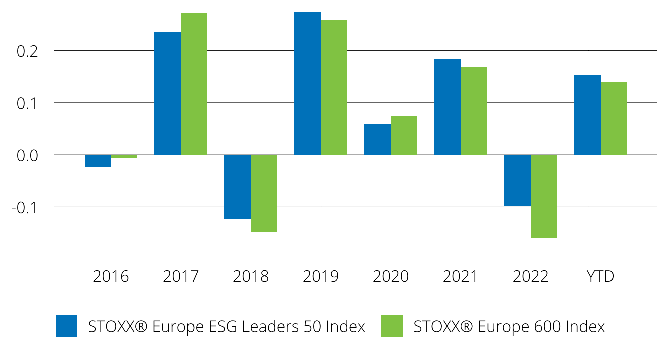
Fundamentals (for last 12 months)

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 Europe ESG Leaders 50 Index	12.6	11.5	12.6	11.5	1.8	4.6	1.3	16.2
STOXX Europe 600 Index	15.7	13.2	13.8	12.9	1.9	3.9	1.2	7.1

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	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 Jun. 30, 2023

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

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
INTESA SANPAOLO	Banks	Italy	2.48
MUENCHENER RUECK	Insurance	Germany	2.37
DEUTSCHE TELEKOM	Telecommunications	Germany	2.32
ENEL	Utilities	Italy	2.28
ASML HLDG	Technology	Netherlands	2.27
NORDEA BANK	Banks	Finland	2.27
IBERDROLA	Utilities	Spain	2.25
L'OREAL	Consumer Products & Services	France	2.20
RELX PLC	Media	Great Britain	2.19
BNP PARIBAS	Banks	France	2.19

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