

# ISTOXX® GLOBAL ESG US LEG EQUAL WEIGHT INDEX

## Index description

The iSTOXX Global ESG US Leg Equal Weight Index aims to replicate an investment in the 30 largest stocks by free-float market capitalization from the STOXX USA 500 ESG-X Index where companies are eligible if they are not involved in Unconventional Oil & Gas and if they are in the top 200 in terms of ESG, as calculated by Sustainalytics. The constituents are equal-weighted and the index is reviewed on a quarterly basis.

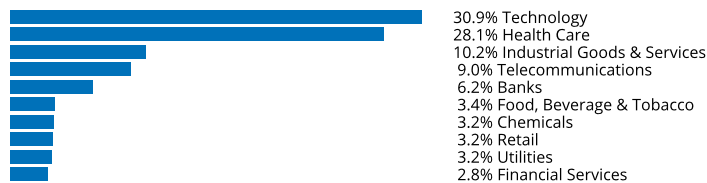
## Key facts

- »Starts from an ESG-X universe
- »Avoids investments in companies involved in unconventional oil & gas
- »Selects the largest securities from a list of top ESG performers

## 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
iSTOXX Global ESG US Leg Equal Weight Index	N/A	104.5	3.5	3.4	5.3	2.8	5.1	2.7	46.1
STOXX USA 500 ESG-X Index	31,489.4	30,195.2	68.5	28.8	2,490.5	5.2	8.2	0.0	8.6

## Supersector weighting (top 10)



## Country weighting



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

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Global ESG US Leg Equal Weight Index	3.8	5.7	-0.8	33.5	73.0	N/A	N/A	-0.8	10.1	11.6
STOXX USA 500 ESG-X Index	4.8	10.7	3.6	46.0	83.2	N/A	N/A	3.6	13.5	12.9
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
iSTOXX Global ESG US Leg Equal Weight Index	14.1	15.3	19.3	18.2	21.7	N/A	N/A	-0.2	0.5	0.4
STOXX USA 500 ESG-X Index	14.1	16.5	21.0	19.6	22.5	N/A	N/A	0.1	0.6	0.5
Index to benchmark	Correlation					Tracking error (%)				
iSTOXX Global ESG US Leg Equal Weight Index	1.0	1.0	1.0	1.0	1.0	3.5	4.7	5.4	5.3	4.8
Index to benchmark	Beta					Annualized information ratio				
iSTOXX Global ESG US Leg Equal Weight Index	1.0	0.9	0.9	0.9	0.9	-3.4	-2.5	-0.9	-0.6	-0.3

<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide.

<sup>2</sup> Based on EURIBOR1M

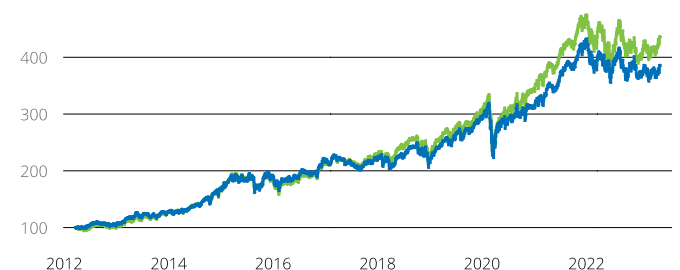
(EUR, net return), all data as of May 31, 2023

## ISTOXX INDICES

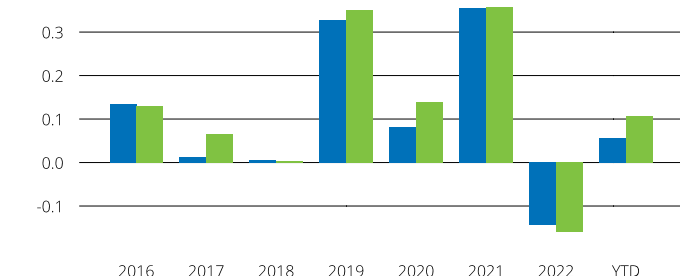
## ISTOXX® GLOBAL ESG US LEG EQUAL WEIGHT INDEX

## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
iSTOXX Global ESG US Leg Equal Weight Index	23.1	16.6	21.3	16.6	4.2	1.6	3.4	22.6
STOXX USA 500 ESG-X Index	31.0	20.5	23.9	20.1	4.5	1.2	2.5	17.9

Performance and annual returns<sup>4</sup>

— iSTOXX® Global ESG US Leg Equal Weight Index — STOXX® USA 500 ESG-X Index



■ iSTOXX® Global ESG US Leg Equal Weight Index ■ STOXX® USA 500 ESG-X Index

## Methodology

The iSTOXX Global ESG US Leg Equal Weight Index selects companies from the STOXX USA 500 ESG-X Index. Companies involved in unconventional oil & gas are excluded. The remaining companies are ranked in terms of ESG scores, as calculated by Sustainalytics, and the top 200 are retained. These 200 companies are ranked in terms of free-float market capitalization and the largest 30 are selected. The constituents are equal-weighted and the index is reviewed on a quarterly basis.

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0462360840	IXGEULGR	IXGEULGR INDEX	.IXGEULGR
Net Return EUR	CH0462360832	IXGEULR		.IXGEULR
Price EUR	CH0462360824	IXGEULP	IXGEULP INDEX	.IXGEULP
Gross Return USD	CH0462360873	IXGEULGV	IXGEULGV INDEX	.IXGEULGV
Net Return USD	CH0462360865	IXGEULV		.IXGEULV
Price USD	CH0462360857	IXGEULL	IXGEULL INDEX	.IXGEULL

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://www.stoxx.com/data/vendor_codes.html)

## Quick facts

Weighting	Equal-Weighted
Cap factor	n.a.
No. of components	30
Review frequency	Quarterly
Calculation/distribution	dayend
Calculation hours	22:15:00 22:15:00
Base value/base date	1000 as of Mar. 16, 2012
History	Available from Mar. 16, 2012
Inception date	Jun. 04, 2021

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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## 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> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Mar. 19, 2012 to May 31, 2023

## ISTOXX® GLOBAL ESG US LEG EQUAL WEIGHT INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
NVIDIA Corp.	Technology	United States	5.10
Microsoft Corp.	Technology	United States	4.11
SALESFORCE INC.	Technology	United States	3.95
ADOBE	Technology	United States	3.90
Oracle Corp.	Technology	United States	3.86
Accenture PLC Cl A	Industrial Goods & Services	United States	3.72
Apple Inc.	Technology	United States	3.72
PepsiCo Inc.	Food, Beverage & Tobacco	United States	3.36
UnitedHealth Group Inc.	Health Care	United States	3.31
Abbott Laboratories	Health Care	United States	3.30

<sup>5</sup> Based on the composition as of May 31, 2023

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