

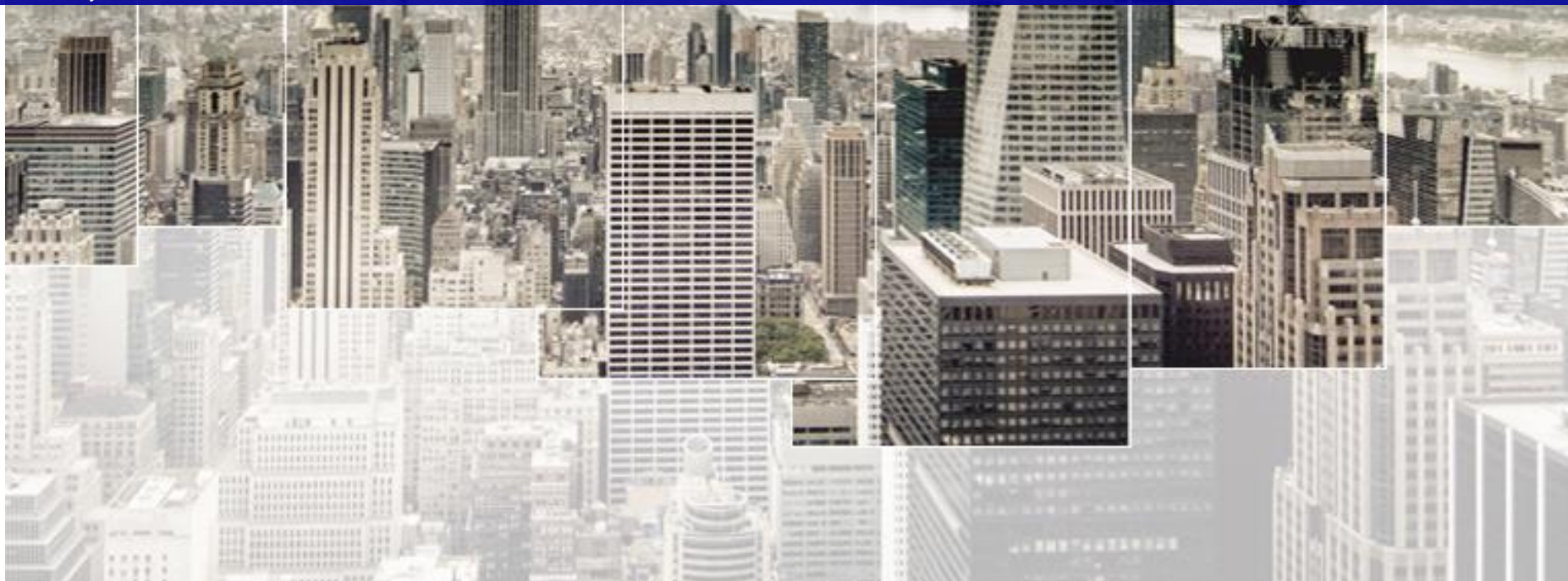
STOXX

 **DEUTSCHE BÖRSE
GROUP**

STOXX ESG-X Benchmark indices

Overview

July 2019



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ESG-X Benchmark indices



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Introduction

Market consultation European buy-side clients

Strong demand for ESG versions of STOXX benchmarks

General Feedback

- Strong demand for ESG versions of STOXX benchmarks
- Focus on liquidity and lower the cost of trading ESG indices
- Keep it simple
- Similar risk-return profile as STOXX benchmarks
- Tier-1 ESG data provider (like Sustainalytics, CDP)
- Aligned with upcoming EU Commission regulation
- Easy to implement

Market participants Europe



Product specific feedback

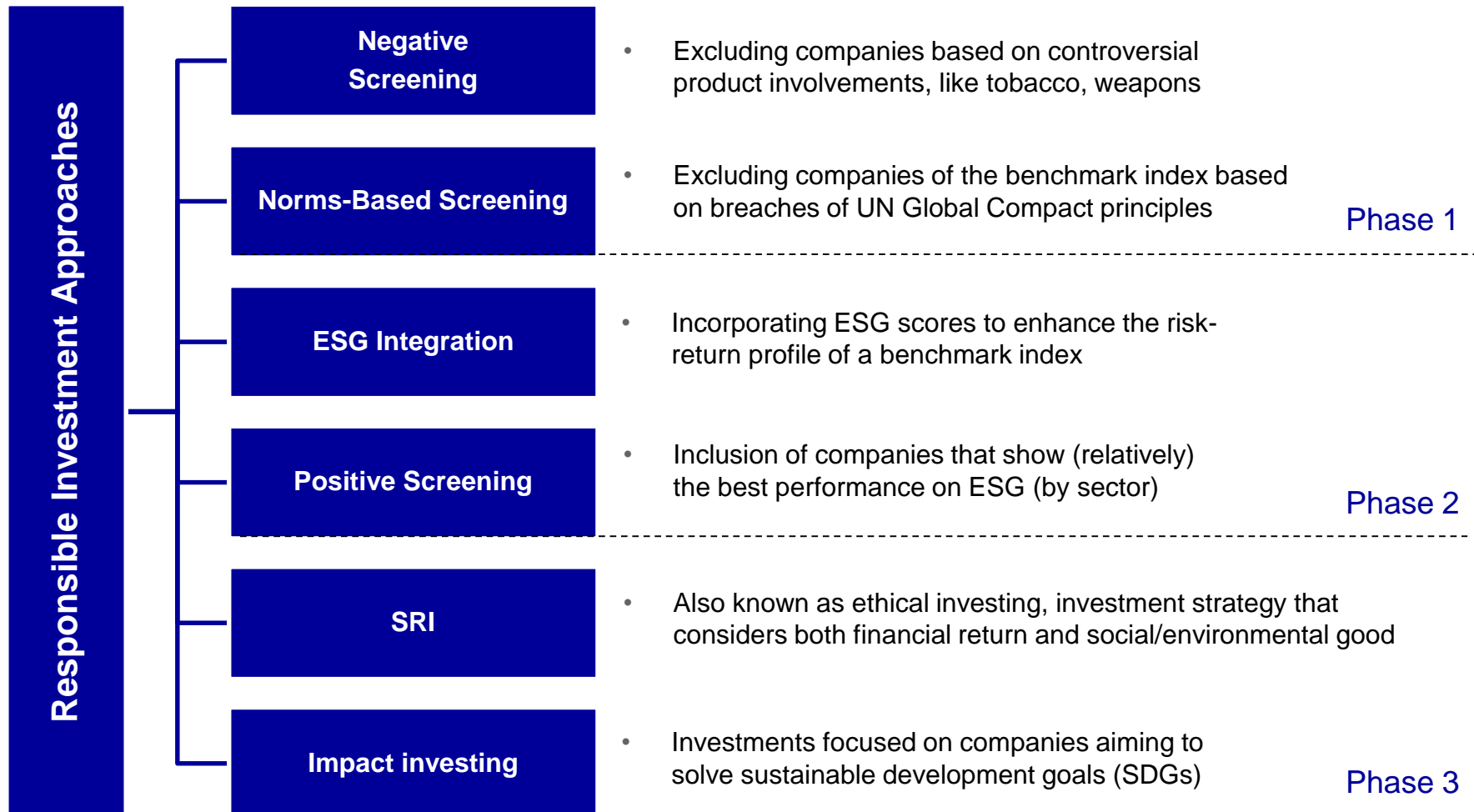
- Low tracking error
- Norm-based screening
- Controversial product involvement screening
- Different versions required:
 - Exclusions
 - ESG Integration
 - SRI
 - Low Carbon
 - Climate

Based on the strong demand Eurex launched¹ their first ESG Derivatives with underlyings linked to ESG versions of STOXX European flagship indices on 18 February 2019.

1) <https://www.eurexchange.com/exchange-en/products/esg>

Responsible index investment approaches

Passive index approaches



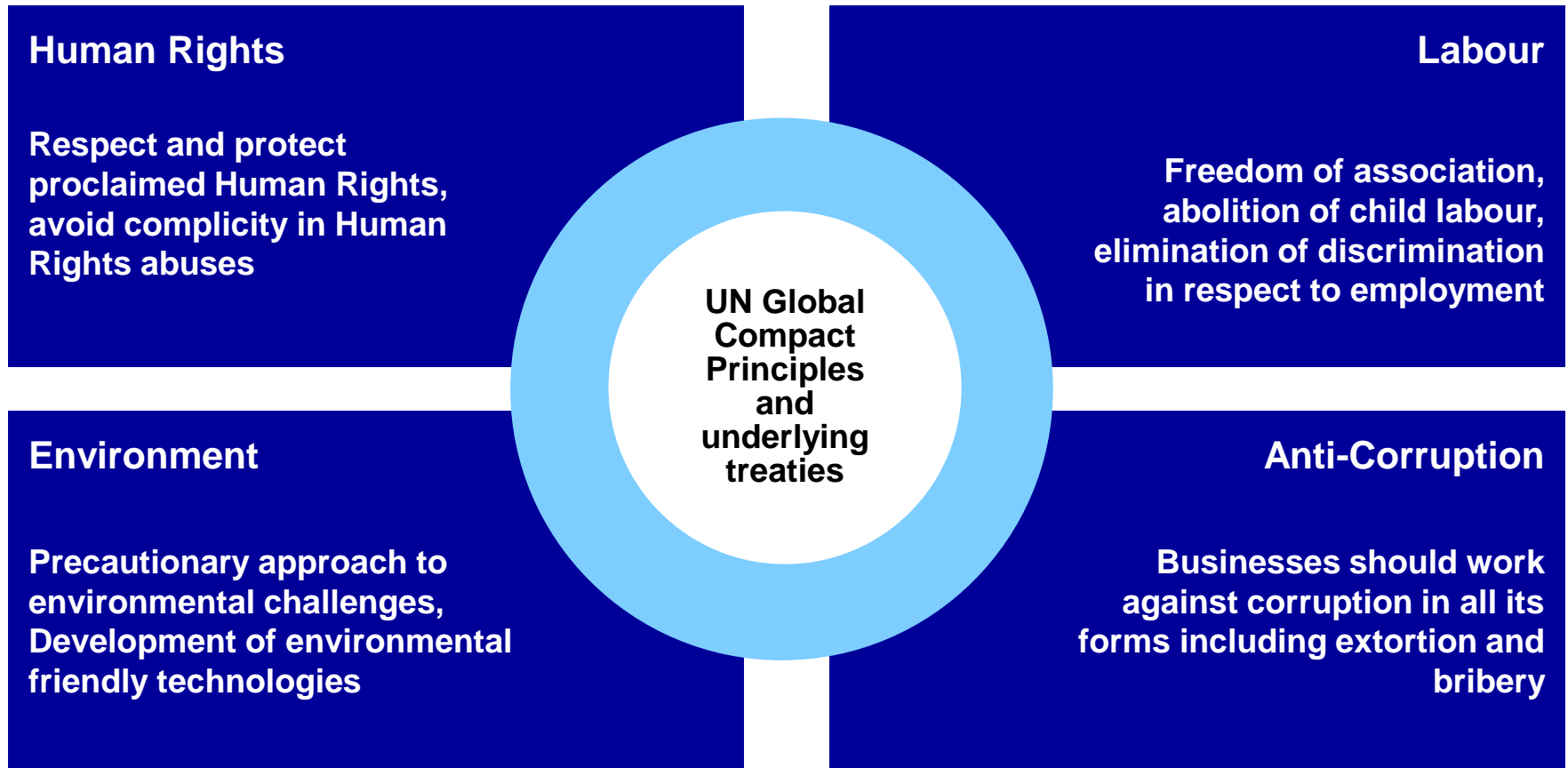


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ESG-X Methodology (phase 1)

Norm-based screening

UN Global Compact Principles

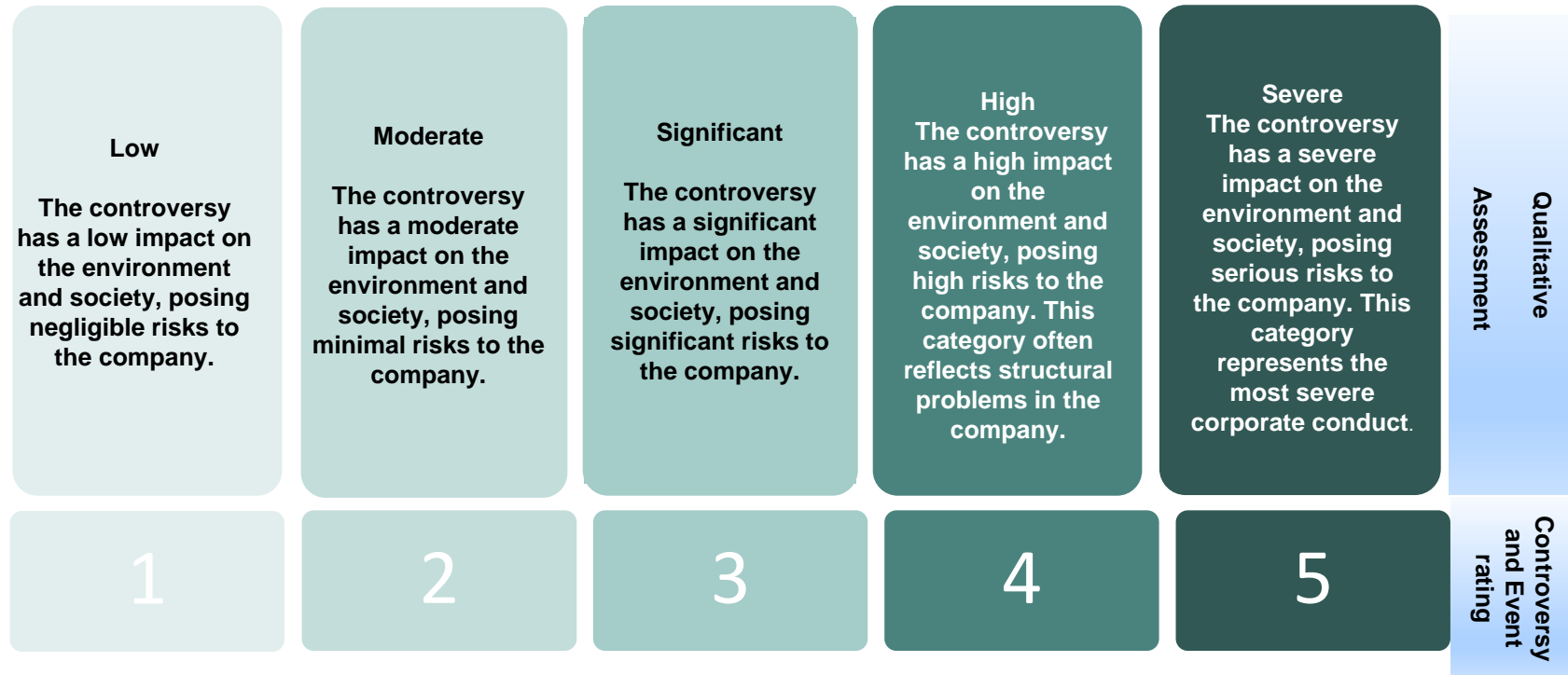


1) Source: Sustainalytics Research, 2019

2) The principles are based on conventions as UN Universal Declaration of Human Rights, International Labour Organization Declaration on Fundamental Principles and Rights at Work, Rio Declaration on Environment and Development, and the UN Convention Against Corruption

Controversy Risk Screening

Screening on ESG incidents



Fast-exit rule protects against ESG-incidents

ESG Corporate Action

Fast-exit rule

- In case a company's ESG risk level is raised to level 5, the respective constituent will be deleted from the index
- The deletion takes place two trading days after the announcement. The constituent's weight will be distributed among the remaining constituents
- A fast entry is not applicable

Practice example: Volkswagen scandal

- Due to this fast-exit rule, STOXX was the first index provider to delete Volkswagen from its ESG indices.

Timeline:

- » Friday, Sep. 18, 2015: the United States Environmental Protection Agency (EPA) issues a notice of violation of the Clean Air Act to Volkswagen Group, after it was found that the automaker had intentionally programmed diesel engines to activate certain emissions controls only during laboratory emissions testing
- » Wednesday, Sep. 23: Sustainalytics changes rating on VW and STOXX announces the deletion of Volkswagen from all STOXX ESG indices
- » Friday, Sep. 25: Deletion of Volkswagen from all STOXX ESG indices becomes effective

Product involvement Screening (I)

Controversial weapons

Controversial Weapons

International conventions prohibit companies' involvement in the development, production, maintenance, use, distribution, stockpiling, transport or trade of banned weapons or their key components. This includes:

- **Anti-personnel mines and cluster bombs**
- **Nuclear weapons and depleted uranium weapons**
- **Biological and chemical weapons**
- **White Phosphorous**



Swiss Sustainable Finance coordinates an investor initiative for an "Open letter to global index providers" to exclude controversial weapons* from mainstream indices.

During the week of 4 February 2019, SSF began engaging with large index providers, sharing with them background on the initiative, a list of current co-signatories and an invitation to enter into discussions.

Latest figures (as of 21 May 2019)

- 169 signatories
- USD 9.0 trillion

Source: Swiss Sustainable Finance, June 2019

Product involvement Screening (II) and (III)

Tobacco and Thermal Coal

Product Involvement

Screening of companies that manufacture and/or sell products or services that risk harming people or the environment. These include the following:

- **Tobacco Production**
- **Thermal Coal**
 - **Mining and exploration**
 - **Power Generating Capacity**

Tobacco and coal have long been among the exclusions in ethical investors' portfolios. More recently, more investors are looking to exclude these companies for mitigating long term business risks.

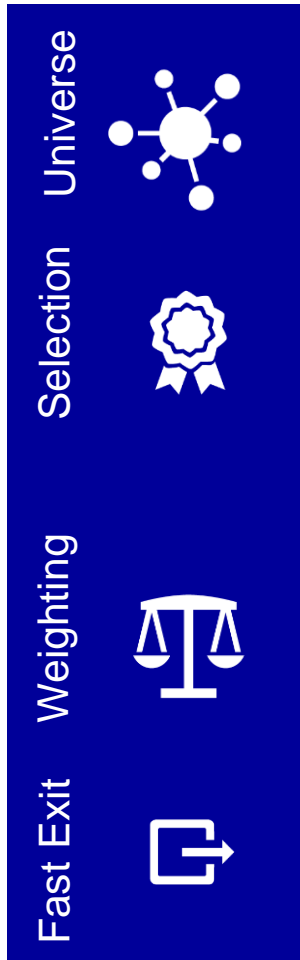
Examples

Leading asset owners world-wide announced publically to exclude companies involved in Tobacco and/or Coal, for example:

- Pension funds: Norwegian SWF, Fonds de Réserve pour les Retraites (FRR), PGGM, APG, AP Funds, California Public Employees Retirement, NZ Super, Calpers
- Insurance companies: Allianz, AXA, MunichRe, Swiss Life, Zurich
- Retail networks: ABN AMRO

STOXX ESG-X Indices

Index Methodology



- STOXX® parent index
- Exclusion criteria:
 - UN Global Compact Compliance Principles
 - Involvement in Controversial Weapons
 - Anti-personnel mines, biological and chemical weapons, cluster weapons, depleted uranium, nuclear weapons and white phosphorus
 - Tobacco Producers (0% revenue threshold)
 - Thermal Coal
 - >25% revenue threshold from thermal coal mining and exploration
 - >25% power generating capacity (coal-fired electricity, heat or steam generation capacity / thermal coal electricity production)
- Free Float Market Cap
- A company is deleted from the index (t+2) if Sustainalytics raises the ESG-controversy risk level to level 5 (“Severe Risk”)

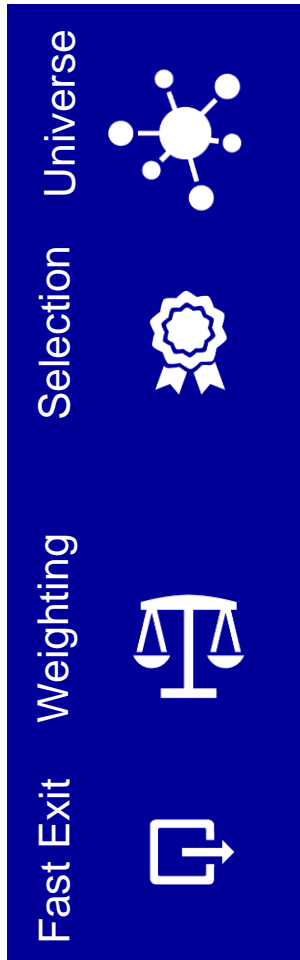


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STOXX Europe 600
ESG-X

STOXX Europe 600 ESG-X

Index methodology



- STOXX® Europe 600
- Exclusion criteria:
 - UN Global Compact Compliance Principles
 - Involvement in Controversial Weapons
 - Anti-personnel mines, biological and chemical weapons, cluster weapons, depleted uranium, nuclear weapons and white phosphorus
 - Tobacco Producers (0% revenue threshold)
 - Thermal Coal
 - >25% revenue threshold from thermal coal mining and exploration
 - >25% power generating capacity (coal-fired electricity, heat or steam generation capacity / thermal coal electricity production)
- Free Float Market Cap
- In case a company which is an index constituent increases in its ESG-controversy risk level to level 5, the respective constituent will be deleted from the index.

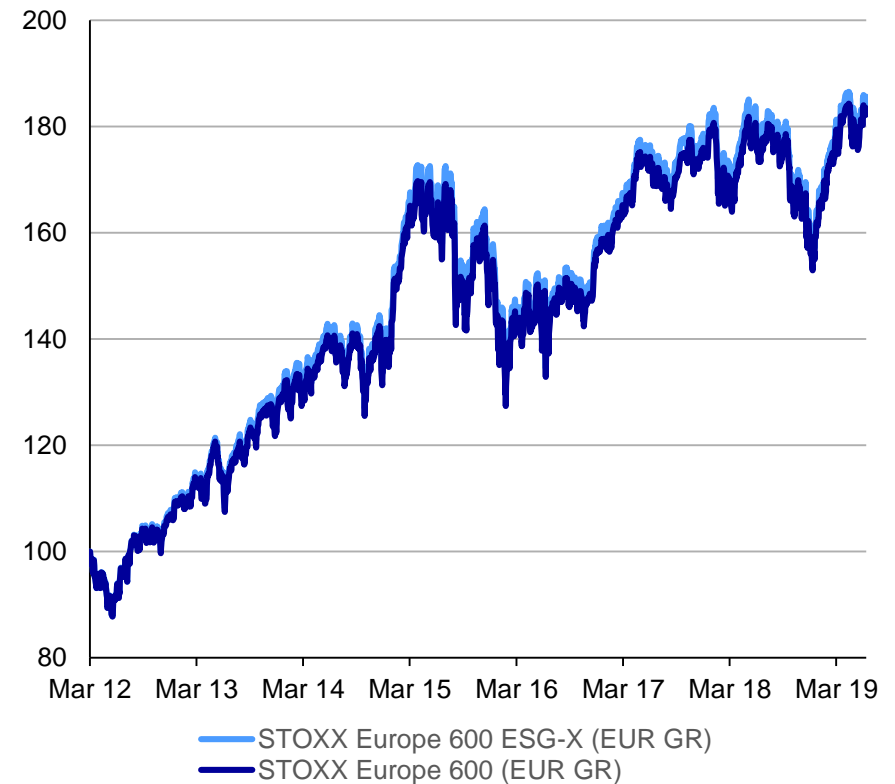
STOXX Europe 600 ESG-X

Risk and return overview

Risk and return characteristics¹⁾²⁾

	STOXX Europe 600 ESG-X	STOXX EUROPE 600
Return (overall)	9.0%	8.8%
Return 1y	4.6%	5.0%
Return 3y	9.1%	9.1%
Return 5y	5.9%	6.0%
Volatility 1y	12.0%	12.0%
Volatility 3y	11.1%	11.0%
Volatility 5y	15.7%	15.6%
Sharpe ratio 5y ³⁾	0.66	0.65
Max. Drawdown (overall)	25.0%	24.9%
Tracking error (overall)	0.50%	
Number of Constituents	581	600

Index performance¹⁾



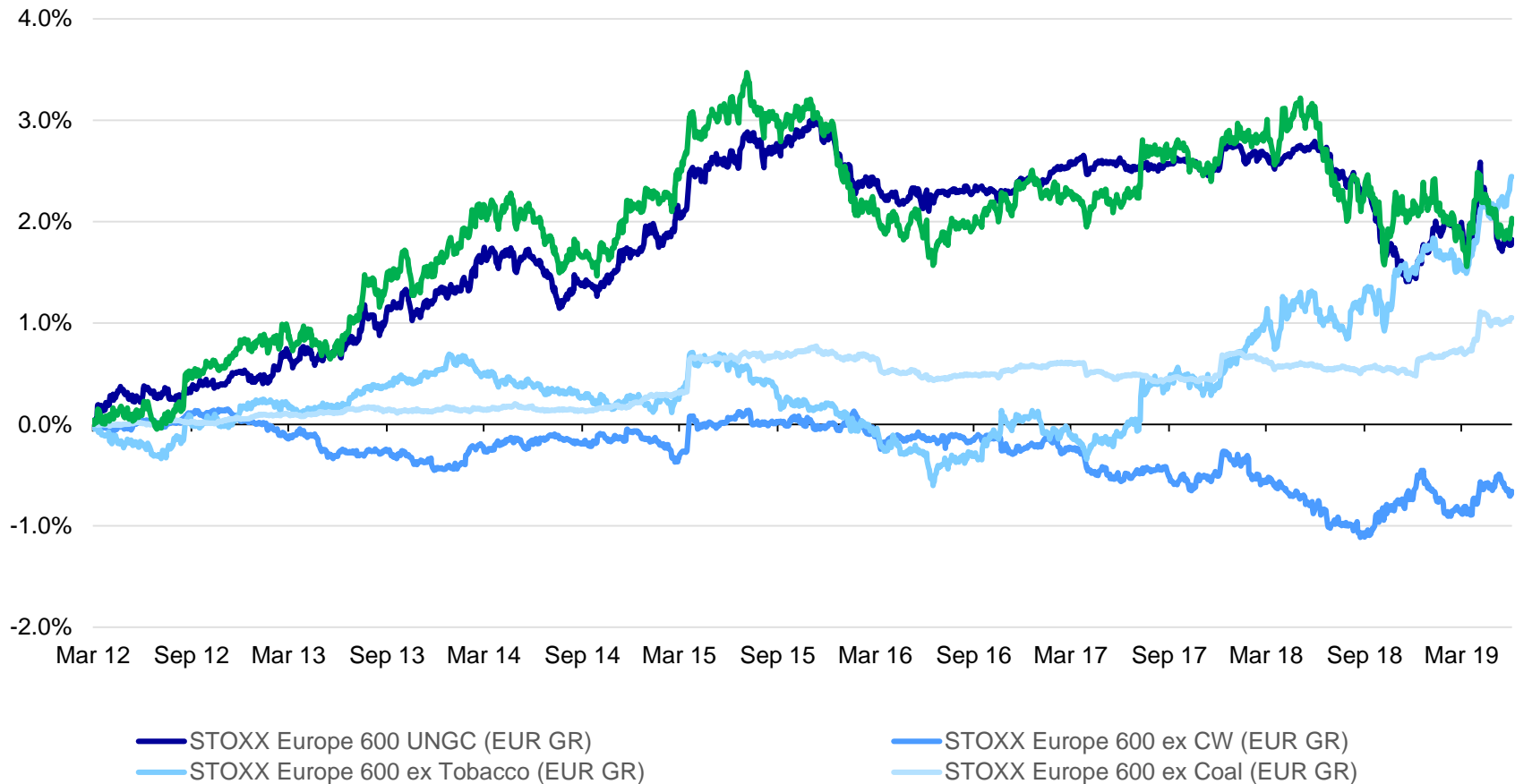
1) Source: STOXX, EUR GR daily data, Mar. 19, 2012 to June 28, 2019.

2) Annualised: returns, volatility, Sharpe ratio and tracking error figures used. Relative figures calculated against STOXX EUROPE 600 Index. Overall: from Mar 19, 2012 to Jun 28, 2019; 1Y: from Jul 02, 2018 to Jun 28, 2019 ;3Y: from Jul 01, 2016 to Jun 28, 2019 ;5Y: from Jul 01, 2014 to Jun 28, 2019

3) EONIA rate used as proxy for riskless returns.

STOXX Europe 600 ESG-X

Cumulative impact of exclusions on total returns



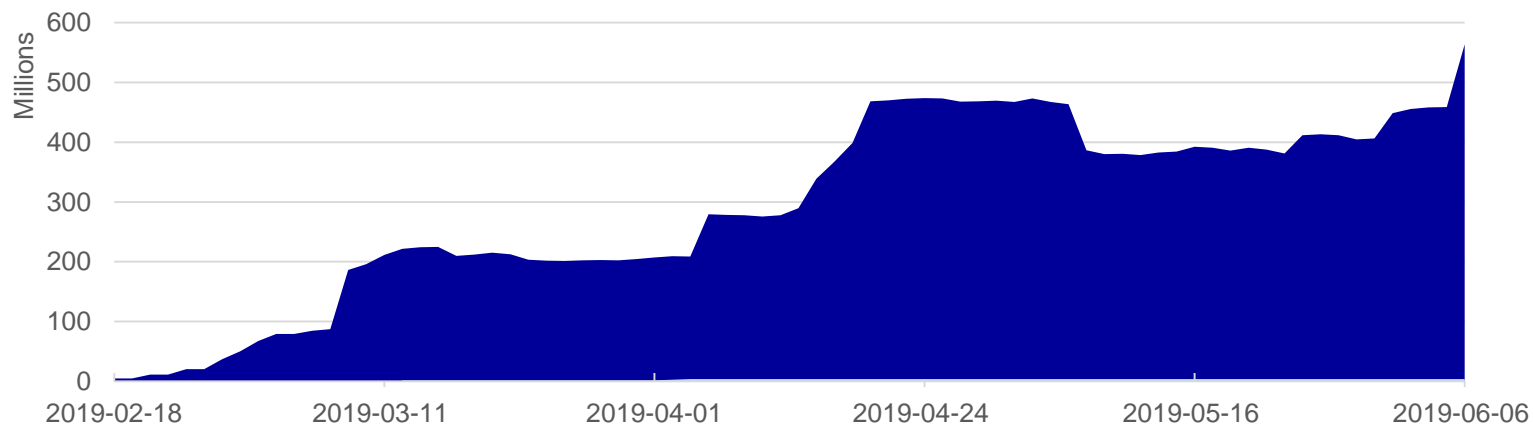
1) Source: STOXX. EUR GR, Data as of June 21, 2019.

2) Please refer to the research paper: [STOXX® Europe 600 ESG-X Index - Analyzing ESG Exclusions](#)

Eurex ESG Futures

Volume distribution until 6th of June 2019

STOXX Europe 600 ESG-X futures (FSEG)	106,942 contracts traded
Trading participation - Account Roles	57% on A-accounts (Agency)
	22% on M-accounts (Market Maker)
	21% on P-accounts (Principal)
Total number of active Eurex Members	24 (accumulated)
Open Interest	40,899 contracts; Capital value of ca. 564M EUR



Liquidity providers

On-Screen

STOXX ESG Futures: STXE 600 ESG-X (FSEG), STXE Climate Impact (FSCI), ESTX50 Low Carbon (FSLC)

DRW Investments (UK) LTD	LOTLO	Chadwick Miller	+44 20 7031 1369	cmiller@drwuk.com
Flow Trader B.V	NEDAM	Hidde Eise Mulder	+31 20 799 8622	hmulder@flowtraders.com
IMC Trading B.V	INMAM	Rick van Leeuwen	+31 20 798 8484	sales@imc.com
Optiver VOF	OPXAM	Holger Schlünzen	+31 20 708 7621	holgerschlunzen@Optiver.com
Société Générale	SOGFR	Gregory Dieng	+33 1 42 13 7244	eur-mark-gef-trd-1d-index@sgcib.com
Susquehanna	SISDB	Ronan Henderson	+353 1 802 8018	Dub-Dept-SIS-Sales@sig.com

Liquidity providers

Off-book / TES

STOXX ESG Futures: STXE 600 ESG-X (FSEG), STXE Climate Impact (FSCI), ESTX50 Low Carbon (FSLC)

BNP Paribas	BNAPA	Christian Stock	+44 20 7595 1030	dl.eqd.sales.trading.emea@bnpparibas.com
BNP Paribas	BNAPA	Stephan Kemper	+49 69 7193 3105	dl.eqd.sales.trading.emea@bnpparibas.com
Citi Bank	SAILO	Claus Hein / Kyle Tonetti	+44 20 3569 3517	claus.hein@citi.com
Danske Bank, Copenhagen	DDBCO	Equity Derivatives Sales	+45 45 14 72 93	eqd_dksales@exchange.danskebank.com
Danske Bank, Helsinki	DDBCO	ETD Sales	+358 10 236 4713	timo.anttila@danskebank.com
Danske Bank, Stockholm	DDBCO	Derivative Sales	+468 5688 0531	Nid@danskebank.se
Deutsche Bank, Frankfurt	DBKFR	Tomas Laube	+49 69 910 38503	Tomas.laube@db.com
Deutsche Bank, London	DBKFR	Vasileios Koutsoulis	+44 20 754 57532	Vasileios.koutsoulis@db.com
Flow Traders B.V	NEDAM	Hidde Eise Mulder	+31 20 799 8622	hmulder@flowtraders.com
Goldman Sachs	GSIEB	Anna Whitlow / Mark Bellak (Futures Team)	+44 207 774 9077	anna.whitlow@gs.com
IMC Trading BV, Amsterdam	INMAM	Institutional Trading	+31 20 798 8519	Sales@imc.com
Skandinaviska Enskilda Banken AB, Stockholm	ENSLO	Aloke Sarnobat	+46 8 5162 3145	aloke.sarnobat@seb.se
Société Générale	SOGFR	Gregory Dieng	+33 1 42 13 7244	eur-mark-gef-trd-1d-index@sgcib.com



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EURO STOXX 50 ESG-X

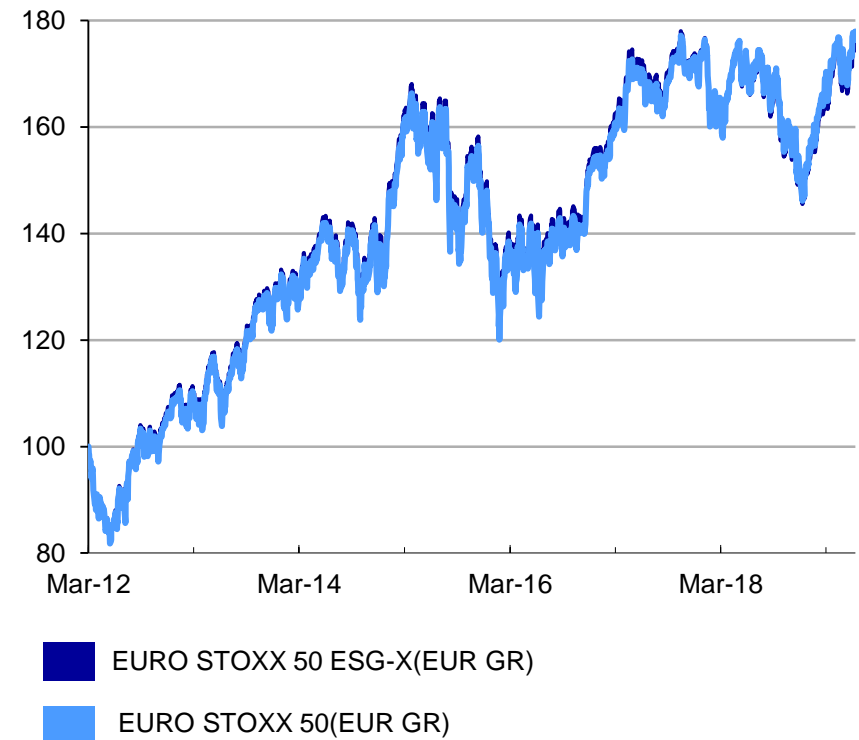
EURO STOXX 50 ESG-X

Risk and return overview

Risk and return characteristics¹⁾²⁾

	EURO STOXX 50 ESG-X(EUR GR)	EURO STOXX 50(EUR GR)
Return (overall)	8.2%	8.4%
Return 1y	5.3%	6.2%
Return 3y	9.7%	10.6%
Return 5y	4.8%	5.2%
Volatility 1y	13.1%	13.3%
Volatility 3y	12.6%	12.7%
Volatility 5y	17.9%	17.9%
SharpeRatio (overall) ³⁾	0.54	0.55
Max. Drawdown (overall)	27.6%	27.8%
Tracking error (overall)	0.58%	
Number of Constituents	47	50

Index performance¹⁾



1) Source: STOXX, EUR GR daily data, Mar. 19, 2012 to June 28, 2019.

2) Annualised: returns, volatility, Sharpe ratio and tracking error figures used. Relative figures calculated against benchmark index.

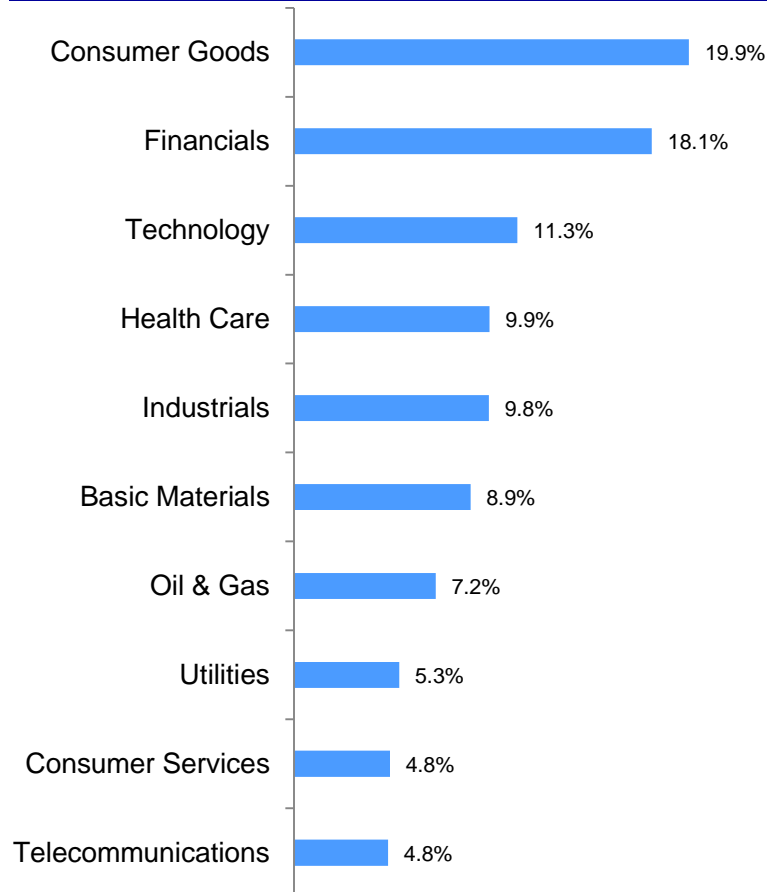
Overall: from Mar 19, 2012 to Jun 28, 2019; 1Y: from Jul 02, 2018 to Jun 28, 2019 ;3Y: from Jul 01, 2016 to Jun 28, 2019 ;5Y: from Jul 01, 2014 to Jun 28, 2019

3) EONIA rate used as proxy for riskless returns.

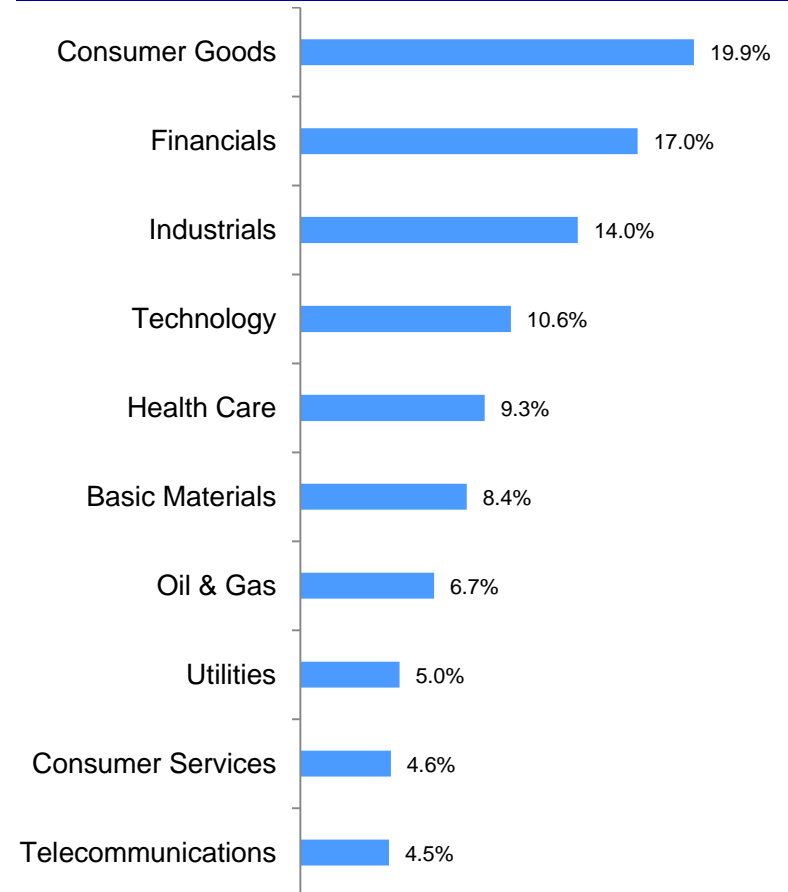
EURO STOXX 50 ESG-X vs EURO STOXX 50

Industry allocation¹⁾

EURO STOXX 50 ESG-X



EURO STOXX 50



1) Source: STOXX. Data as of 28/06/2019.

EURO STOXX 50 ESG-X

Index details

Ticker	ISIN	Type	Currency	Bloomberg	Reuters
SX5EESGX	CH0476173262	Price	EUR	BBG00P2XM736	.SX5EESGX
SX5TESGX	CH0476173148	Net Return	EUR	BBG00P2XM6W6	.SX5TESGX
SX5GESGX	CH0476172876	Gross Return	EUR	BBG00P2XM7P2	.SX5GESGX
SX5KESGX	CH0476172793	Price	USD		.SX5KESGX
SX5UESGX	CH0476173635	Net Return	USD		.SX5UESGX
SX5XESGX	CH0476173056	Gross Return	USD		.SX5XESGX

The EURO STOXX 50 ESG-X index was launched on 29/05/2019, with base value of 100 on 19/03/2012.



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STOXX USA 500 ESG-X

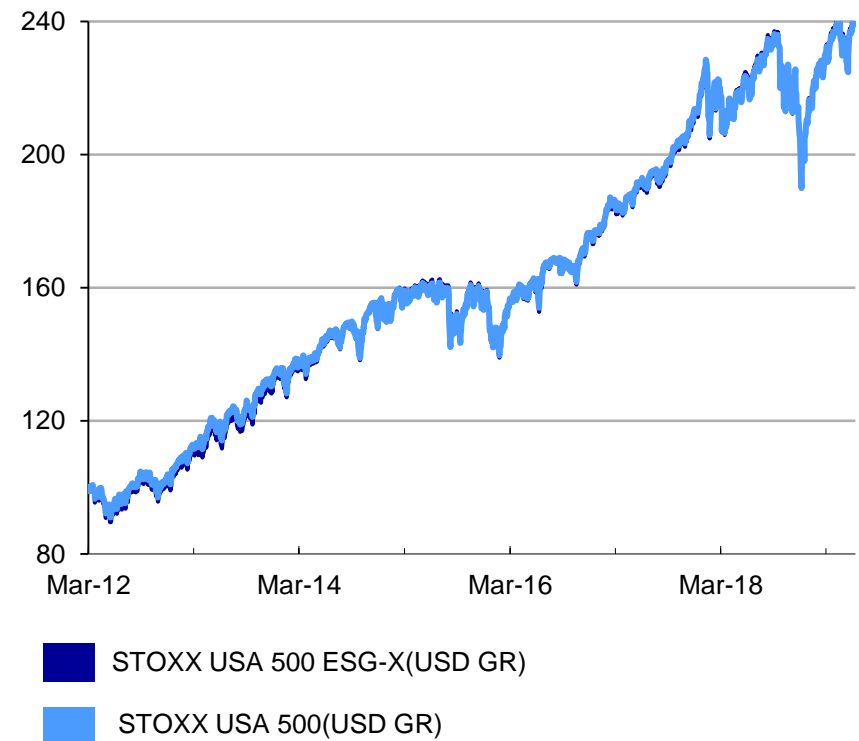
STOXX USA 500 ESG-X

Risk and return overview

Risk and return characteristics¹⁾²⁾

	STOXX USA 500 ESG-X(USD GR)	STOXX USA 500(USD GR)
Return (overall)	13.1%	13.0%
Return 1y	10.9%	10.8%
Return 3y	14.9%	14.4%
Return 5y	11.0%	10.8%
Volatility 1y	16.0%	15.5%
Volatility 3y	12.7%	12.3%
Volatility 5y	13.7%	13.4%
SharpeRatio (overall) ³⁾	0.94	0.95
Max. Drawdown (overall)	19.9%	19.6%
Tracking error (overall)	1.02%	
Number of Constituents	465	500

Index performance¹⁾



1) Source: STOXX, USD GR daily data, Mar. 19, 2012 to June 28, 2019.

2) Annualised: returns, volatility, Sharpe ratio and tracking error figures used. Relative figures calculated against benchmark index.

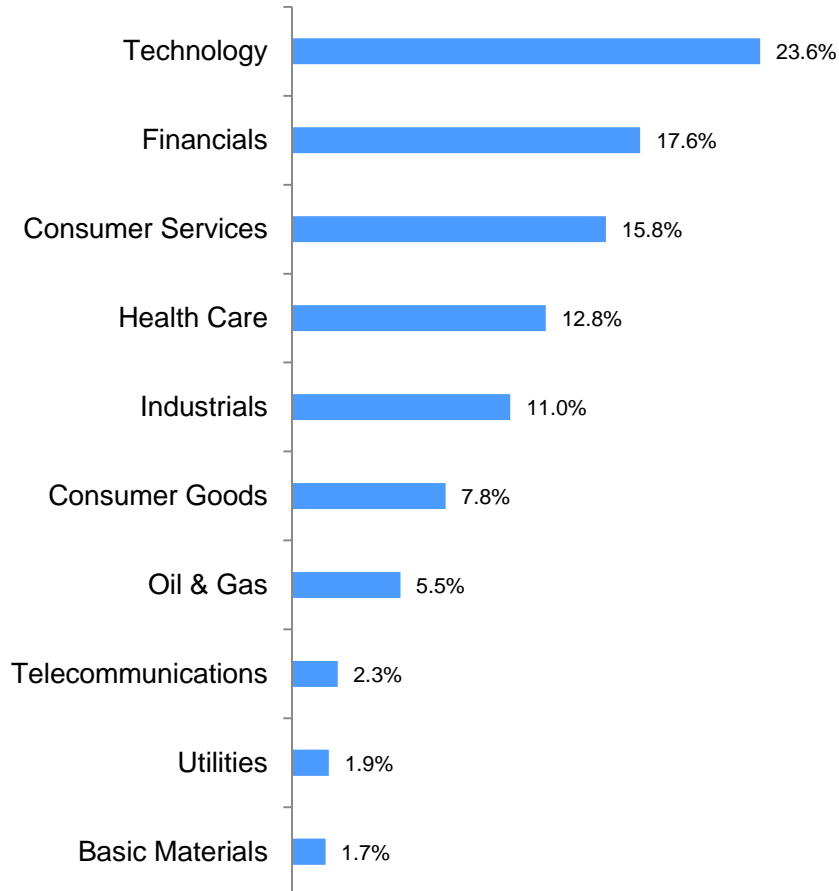
Overall: from Mar 19, 2012 to Jun 28, 2019; 1Y: from Jul 02, 2018 to Jun 28, 2019 ;3Y: from Jul 01, 2016 to Jun 28, 2019 ;5Y: from Jul 01, 2014 to Jun 28, 2019

3) LIBOR rate used as proxy for riskless returns.

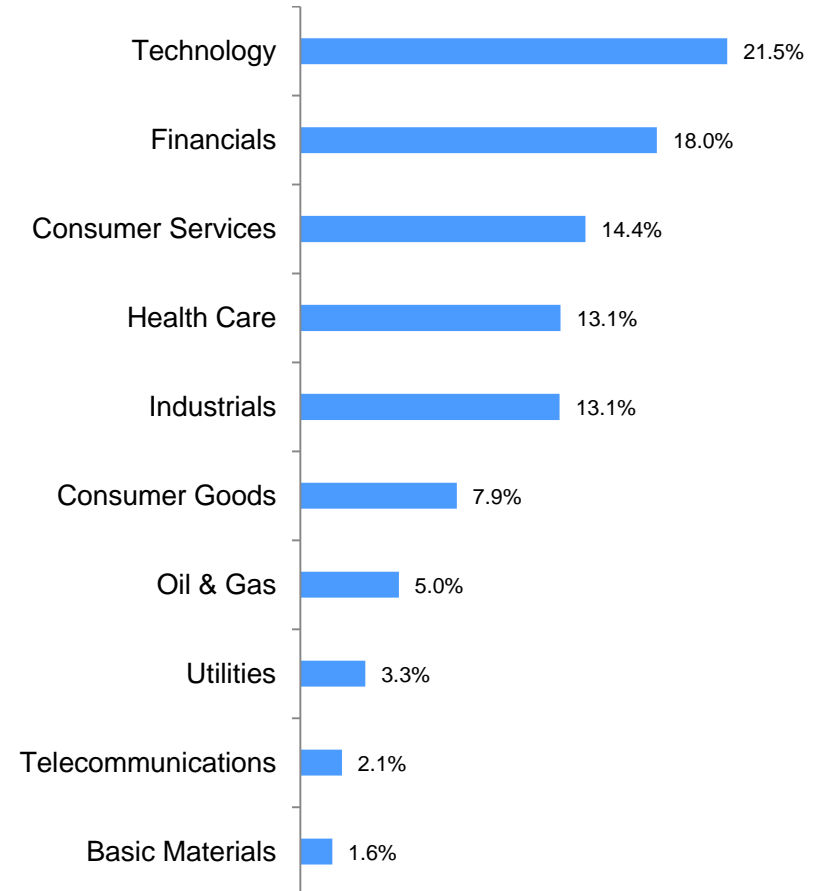
STOXX USA 500 ESG-X vs STOXX USA 500

Industry allocation¹⁾

STOXX USA 500 ESG-X



STOXX USA 500



1) Source: STOXX. Data as of 28/06/2019.

STOXX USA 500 ESG-X

Index details

Ticker	ISIN	Type	Currency	Bloomberg	Reuters
SU5PESGX	CH0476174906	Price	EUR		.SU5PESGX
SU5RESGX	CH0476174930	Net Return	EUR		.SU5RESGX
SU5WESGX	CH0476175382	Gross Return	EUR		.SU5WESGX
SU5LESGX	CH0476175234	Price	USD	BBG00P2XM825	.SU5LESGX
SU5VESGX	CH0476175465	Net Return	USD	BBG00P2XM7Z1	.SU5VESGX
SU5ZESGX	CH0476175168	Gross Return	USD	BBG00P2XM6Z3	.SU5ZESGX

The STOXX USA 500 ESG-X index was launched on 29/05/2019, with base value of 100 on 19/03/2012.



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ESG-X

Benchmark Indices

Expansion ESG product suite

New ESG-X benchmarks

STOXX country ESG-X indices

STOXX Australia 150 ESG-X
 STOXX Canada 60 ESG-X
 STOXX Canada 240 ESG-X
 STOXX France 90 ESG-X
 STOXX Italy 45 ESG-X
 STOXX Japan 600 ESG-X
 STOXX Singapore 75 ESG-X
 STOXX Spain 30 ESG-X
 STOXX UK 180 ESG-X
 STOXX USA 500 ESG-X
 STOXX USA 900 ESG-X

STOXX regional ESG-X indices

EURO STOXX 50 ESG-X
 EURO STOXX ESG-X
 STOXX Europe 50 ESG-X
 STOXX Nordic 30 ESG-X
 STOXX North America 600 ESG-X
 STOXX Asia/Pacific 600 ESG-X
 STOXX Global 1800 ESG-X
 STOXX Global 3000 ESG-X
 STOXX Developed Markets 2400 ESG-X
 STOXX Emerging Markets 50 ESG-X
 STOXX Emerging Markets 800 LO ESG-X
 STOXX Emerging Markets 1500 ESG-X

Size subsets

EURO STOXX Large ESG-X
 EURO STOXX Mid ESG-X
 EURO STOXX Small ESG-X
 STOXX Europe Large 200 ESG-X
 STOXX Europe Mid 200 ESG-X
 STOXX Europe Small 200 ESG-X

Sector subsets

EURO STOXX Banks ESG-X
 STOXX Europe 600 Banks ESG-X

STOXX total market ESG-X indices

EURO STOXX Total Market ESG-X
 STOXX Europe Total Market ESG-X
 STOXX Nordic Total Market ESG-X
 STOXX Australia Total Market ESG-X
 STOXX Developed Markets Total Market ESG-X

Size subsets

EURO STOXX Total Market Large ESG-X
 EURO STOXX Total Market Mid ESG-X
 STOXX Developed Markets Total Market Large ESG-X
 STOXX Developed Markets Total Market Mid ESG-X
 STOXX Emerging Markets Total Market Large ESG-X
 STOXX Emerging Markets Total Market Mid ESG-X

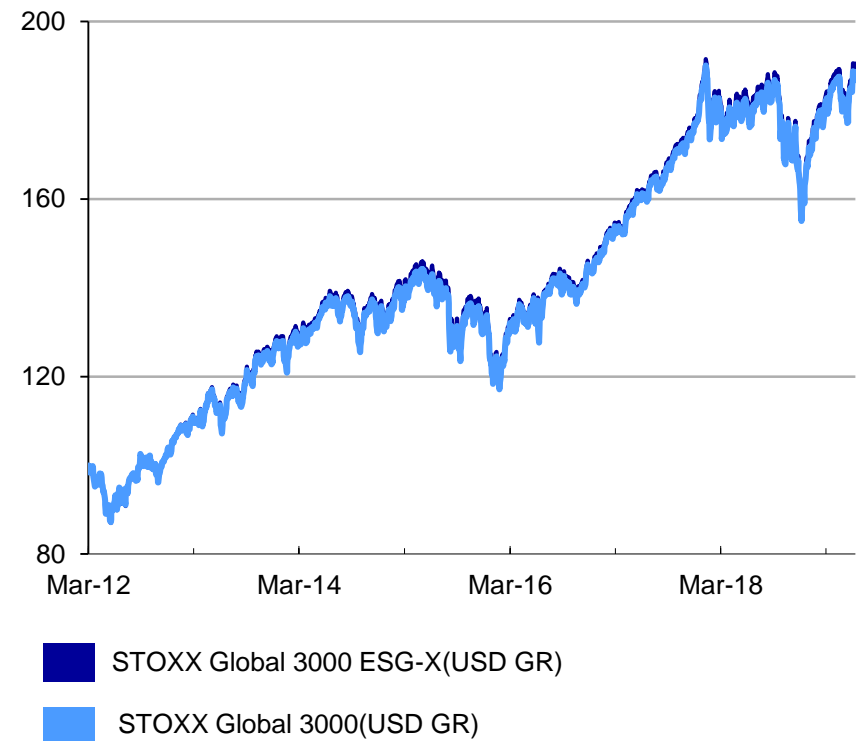
STOXX Global 3000 ESG-X

Risk and return overview

Risk and return characteristics¹⁾²⁾

	STOXX Global 3000 ESG-X(USD GR)	STOXX Global 3000(USD GR)
Return (overall)	9.4%	9.3%
Return 1y	6.4%	6.5%
Return 3y	12.5%	12.2%
Return 5y	6.8%	6.8%
Volatility 1y	12.0%	11.8%
Volatility 3y	9.6%	9.5%
Volatility 5y	11.2%	11.1%
Sharpe Ratio (overall) ³⁾	0.80	0.80
Max. Drawdown (overall)	19.2%	18.8%
Tracking error (overall)	0.36%	
Number of Constituents	2872	3001

Index performance¹⁾



1) Source: STOXX, USD GR daily data, Mar. 19, 2012 to June 28, 2019.

2) Annualised: returns, volatility, Sharpe ratio and tracking error figures used. Relative figures calculated against benchmark index.

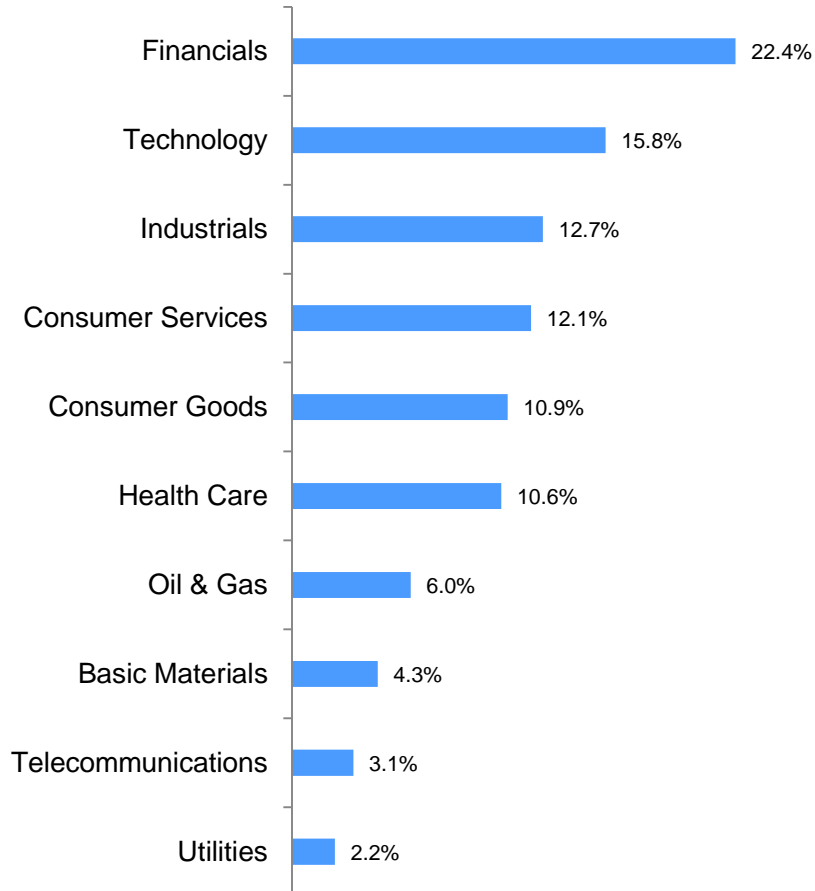
Overall: from Mar 19, 2012 to Jun 28, 2019; 1Y: from Jul 02, 2018 to Jun 28, 2019 ;3Y: from Jul 01, 2016 to Jun 28, 2019 ;5Y: from Jul 01, 2014 to Jun 28, 2019

3) LIBOR rate used as proxy for riskless returns.

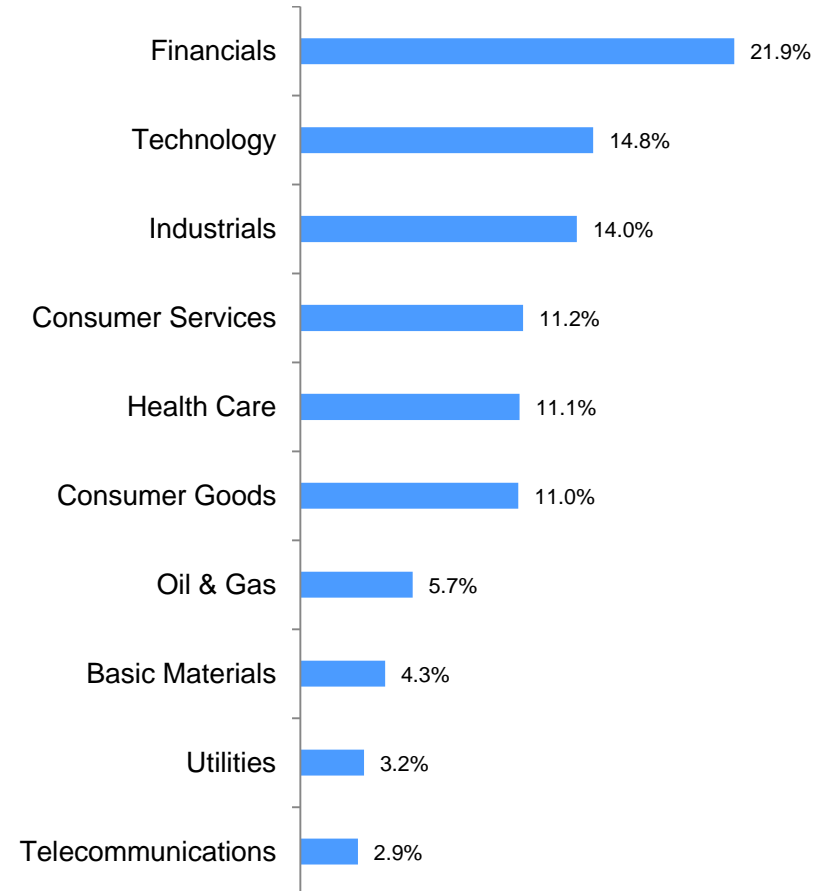
STOXX Global 3000 ESG-X vs STOXX Global 3000

Industry allocation¹⁾

STOXX Global 3000 ESG-X



STOXX Global 3000



1) Source: STOXX. Data as of 28/06/2019.

STOXX Global 3000 ESG-X

Index details

Ticker	ISIN	Type	Currency	Bloomberg	Reuters
SXGPESGX	CH0476174260	Price	EUR	BBG00P2XM870	.SXGPESGX
SXGRESGX	CH0476174567	Net Return	EUR	BBG00P2XM861	.SXGRESGX
SXGWESGX	CH0476173692	Gross Return	EUR	BBG00P2XM6X5	.SXGWESGX
SXGLESX	CH0476175143	Price	USD	BBG00P2XM7V5	.SXGLESX
SXGVESGX	CH0476174948	Net Return	USD	BBG00P2XM7L6	.SXGVESGX
SXGZESGX	CH0476175184	Gross Return	USD	BBG00P2XM7F3	.SXGZESGX

The STOXX Global 3000 ESG-X index was launched on 29/05/2019, with base value of 100 on 19/03/2012.

STOXX Global 1800 ESG-X

Risk and return overview

Risk and return characteristics¹⁾²⁾

	STOXX Global 1800 ESG-X(USD GR)	STOXX Global 1800(USD GR)
Return (overall)	10.1%	10.0%
Return 1y	6.8%	6.9%
Return 3y	12.8%	12.5%
Return 5y	7.3%	7.3%
Volatility 1y	12.3%	12.1%
Volatility 3y	9.8%	9.6%
Volatility 5y	11.4%	11.2%
Sharpe Ratio (overall) ³⁾	0.85	0.85
Max. Drawdown (overall)	18.0%	18.1%
Tracking error (overall)	0.40%	
Number of Constituents	1725	1800

Index performance¹⁾



1) Source: STOXX, USD GR daily data, Mar. 19, 2012 to June 28, 2019.

2) Annualised: returns, volatility, Sharpe ratio and tracking error figures used. Relative figures calculated against benchmark index.

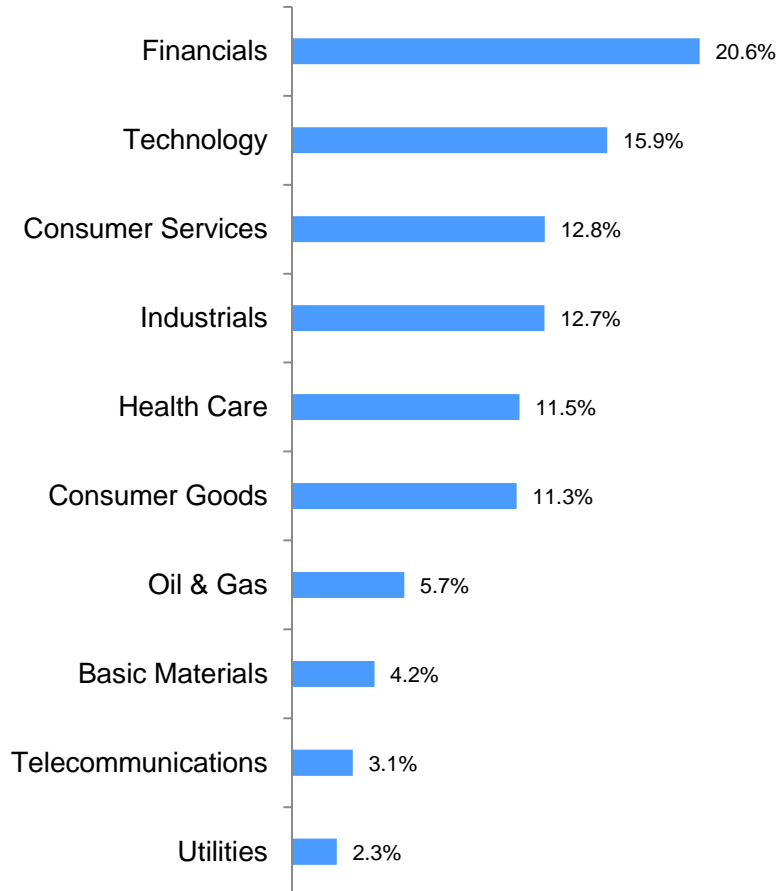
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3) LIBOR rate used as proxy for riskless returns.

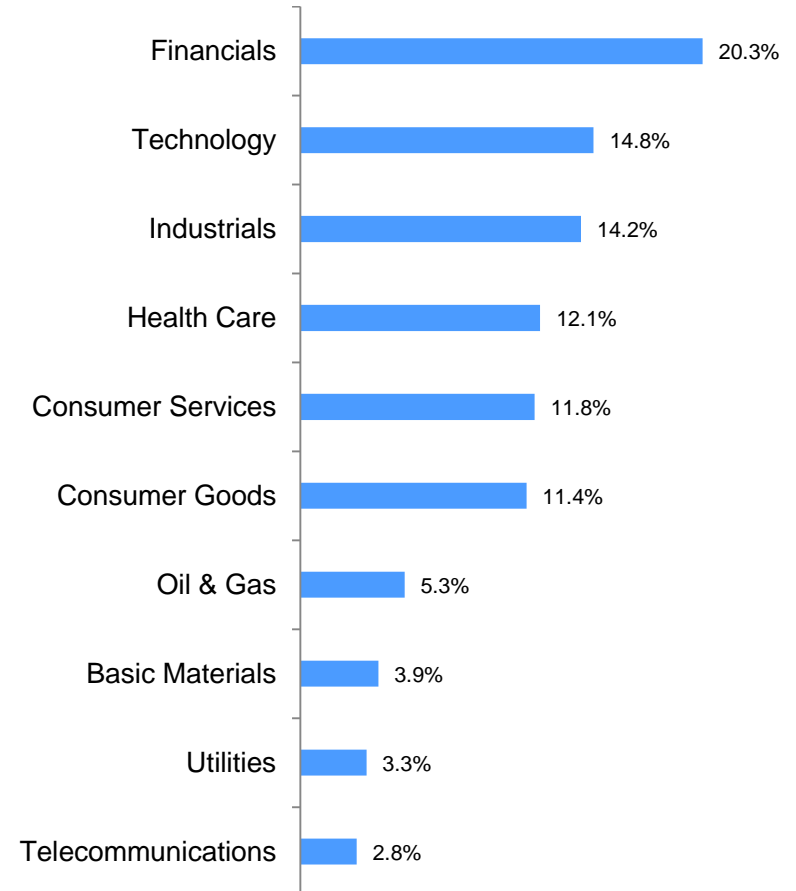
STOXX Global 1800 ESG-X vs STOXX Global 1800

Industry allocation¹⁾

STOXX Global 1800 ESG-X



STOXX Global 1800



1) Source: STOXX. Data as of 28/06/2019.

STOXX Global 1800 ESG-X

Index details

Ticker	ISIN	Type	Currency	Bloomberg	Reuters
SXWPESGX	CH0476174237	Price	EUR	BBG00P2XM852	.SXWPESGX
SXWRESGX	CH0476174153	Net Return	EUR	BBG00P2XM790	.SXWRESGX
SXWWESGX	CH0476174138	Gross Return	EUR	BBG00P2XM7Y2	.SXWWESGX
SXWLESGX	CH0476174195	Price	USD	BBG00P2XM6S1	.SXWLESGX
SXWVESGX	CH0476173866	Net Return	USD	BBG00P2XM7B7	.SXWVESGX
SXWZESGX	CH0476174492	Gross Return	USD	BBG00P2XM727	.SXWZESGX

The STOXX Global 1800 ESG-X index was launched on 29/05/2019, with base value of 100 on 19/03/2012.

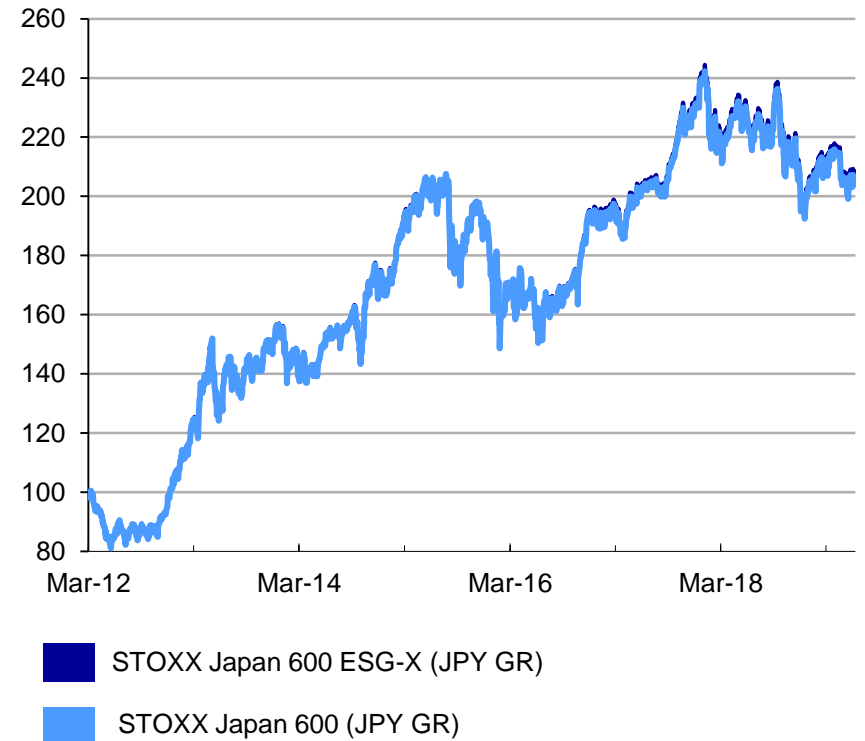
STOXX Japan 600 ESG-X

Risk and return overview

Risk and return characteristics¹⁾²⁾

	STOXX Japan 600 ESG-X (JPY GR)	STOXX Japan 600 (JPY GR)
Return (overall)	10.8%	10.6%
Return 1y	-7.1%	-7.3%
Return 3y	10.3%	10.0%
Return 5y	6.4%	6.3%
Volatility 1y	15.3%	15.2%
Volatility 3y	14.5%	14.4%
Volatility 5y	18.4%	18.4%
SharpeRatio (overall) ³⁾	0.63	0.62
Max. Drawdown (overall)	28.6%	28.4%
Tracking error (overall)	0.32%	
Number of Constituents	591	600

Index performance¹⁾



1) Source: STOXX, JPY GR daily data, Mar. 19, 2012 to June 28, 2019.

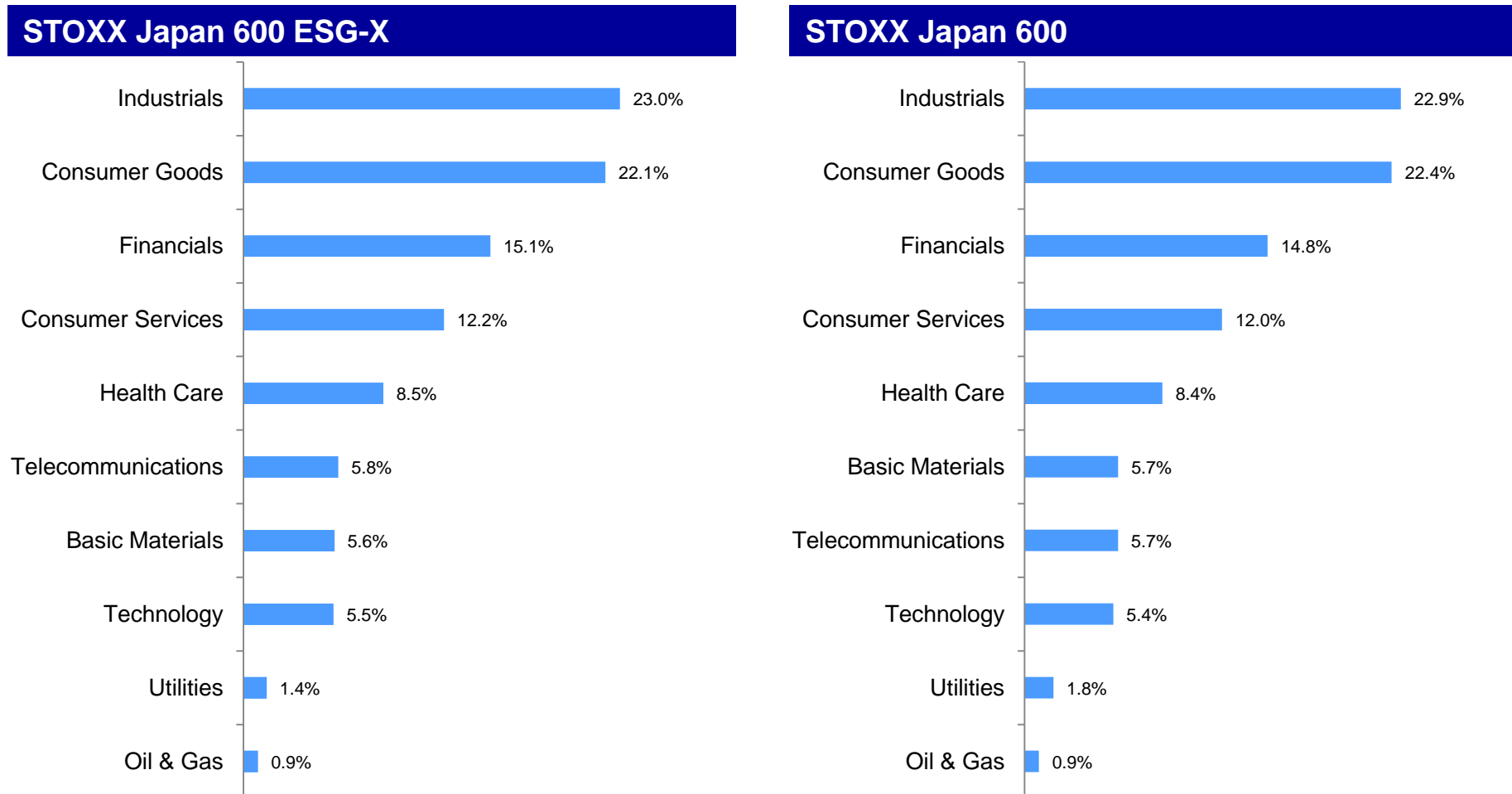
2) Annualised: returns, volatility, Sharpe ratio and tracking error figures used. Relative figures calculated against benchmark index.

Overall: from Mar 19, 2012 to Jun 28, 2019; 1Y: from Jul 02, 2018 to Jun 28, 2019 ;3Y: from Jul 01, 2016 to Jun 28, 2019 ;5Y: from Jul 01, 2014 to Jun 28, 2019

3) Zero risk free rate used as proxy for riskless returns.

STOXX Japan 600 ESG-X vs Japan 600

Industry allocation¹⁾



1) Source: STOXX. Data as of 28/06/2019.

STOXX Japan 600 ESG-X

Index details

Ticker	ISIN	Type	Currency	Bloomberg	Reuters
SJ6PESGX	CH0476175218	Price	EUR		.SJ6PESGX
SJ6RESGX	CH0476174849	Net Return	EUR		.SJ6RESGX
SJ6WESGX	CH0476175135	Gross Return	EUR		.SJ6WESGX
SJ6ESGX	CH0476174831	Price	JPY	BBG00P2XM763	.SJ6ESGX
SJ6NESGX	CH0476174872	Net Return	JPY	BBG00P2XM772	.SJ6NESGX
SJ6GESGX	CH0476175259	Gross Return	JPY	BBG00P2XM709	.SJ6GESGX
SJ6LESGX	CH0476175416	Price	USD		.SJ6LESGX
SJ6VESGX	CH0476175267	Net Return	USD		.SJ6VESGX
SJ6ZESGX	CH0476175283	Gross Return	USD		.SJ6ZESGX

The STOXX Japan 600 ESG-X index was launched on 29/05/2019, with base value of 100 on 19/03/2012.

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