

# STOXX

## STOXX ESG-X Benchmark Indices

March 2020

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# Introduction

# STOXX is now Part of Qontigo...

**A new financial intelligence driver, modernizing investment management**



## Index

### **STOXX & DAX**

World-class indices that are licensed to more than 500 companies, including the world's largest financial product issuers, capital owners and asset managers.



## Analytics

### **AXIOMA**

Best of breed portfolio construction and risk analytics tools.

# Market Consultation European Buyside Clients

## 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

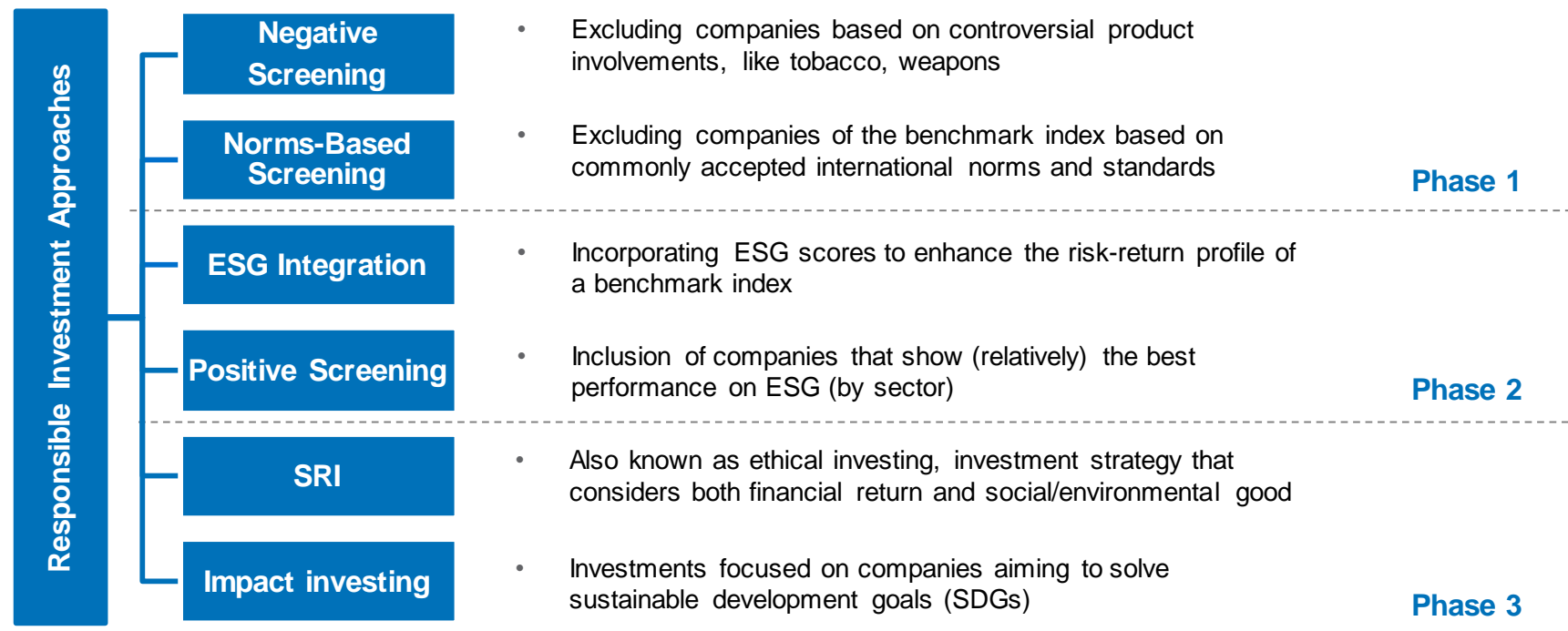
- Low tracking error
- Norm-based screening
- Controversial product involvement screening
- Different versions required:
  - Exclusions
  - ESG Integration
  - SRI
  - Low Carbon
  - Climate

- Eurex launched<sup>1</sup> their first ESG Derivatives with underlyings linked to ESG versions of STOXX European flagship indices **18 February 2019**.
- **October 2019** saw the extension of the suite including the launch of exchange-traded options.
- **February 2020** saw the launch of future on the STOXX USA 500 ESG-X Index

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

# Responsible Index Investment Approaches

## Passive index approaches

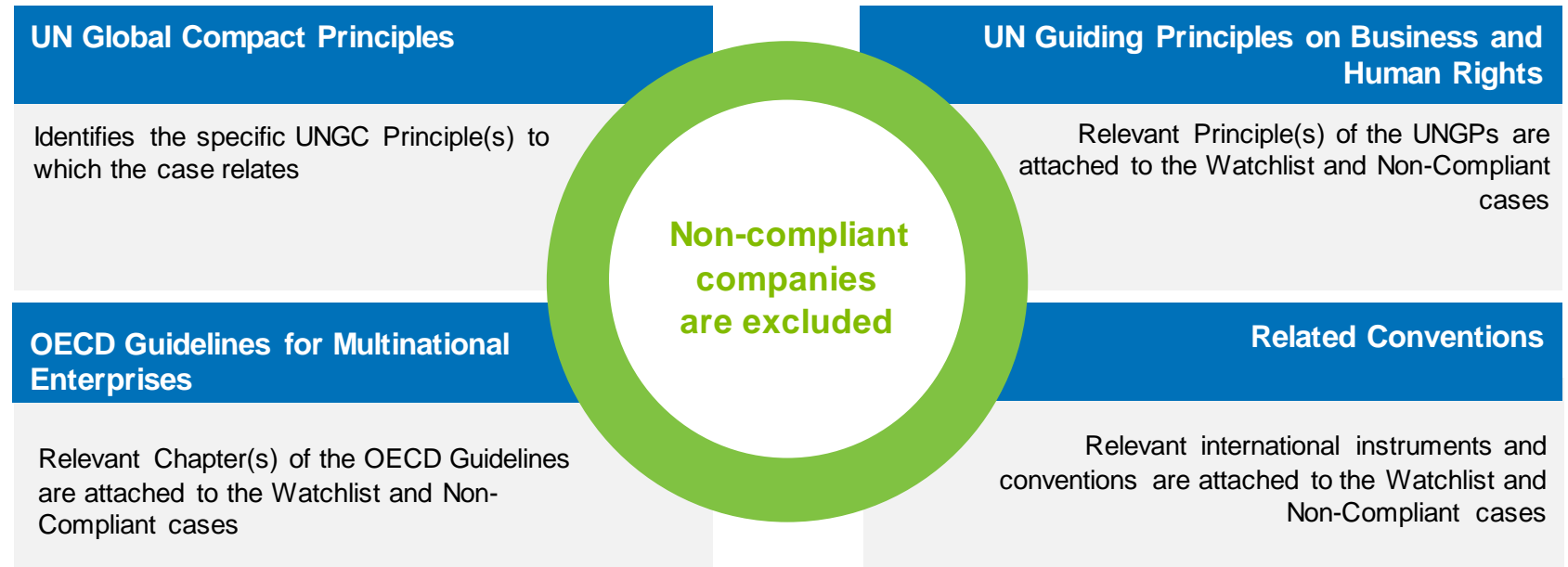


# ESG-X Methodology

## Phase 1

# Norms-based Screening

## Global Standard Screening as provided by Sustainalytics



# 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 Jan 9, 2020)**

- 174 signatories
- USD 9.7 trillion

Source: Swiss Sustainable Finance, January 2020

# 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, investors are looking to exclude these companies for mitigating long term business risks.

### Examples

Leading asset owners worldwide announced publicly 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, AX, MunichRe, Swiss Life, Zurich
- Retail networks: ABN AMRO

# Controversy Risk Screening

## Sustainalytics Screening on ESG incidents

<b>Low</b>  The controversy has a low impact on the environment and society, posing negligible risks to the company.	<b>Moderate</b>  The controversy has a moderate impact on the environment and society, posing minimal risks to the company.	<b>Significant</b>  The controversy has a significant impact on the environment and society, posing significant risks to the company.	<b>High</b>  The controversy has a high impact on the environment and society, posing high risks to the company. This category often reflects structural problems in the company.	<b>Severe</b>  The controversy has a severe impact on the environment and society, posing serious risks to the company. This category represents the most severe corporate conduct.	<b>Qualitative Assessment</b>
1	2	3	4	5	Controversy and Event rating

Source: Sustainalytics Research, 2019

# Fast-exit Rule Protects Against ESG-Incidents

## ESG corporate action

### Fast-exit rule

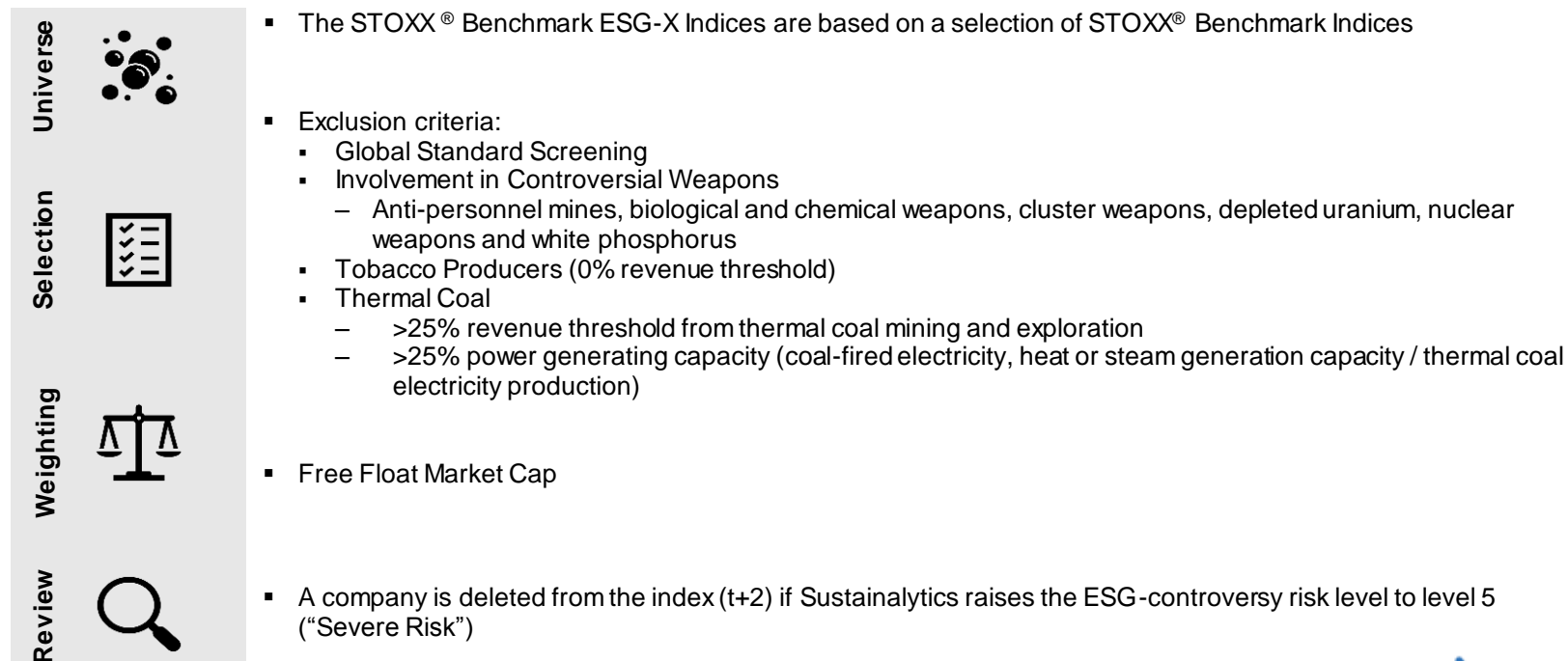
- In case a company's ESG risk level is raised to level 5, the respective constituent will be deleted from the index
- The deletion takes place two trading days after the announcement. The constituent's weight will be distributed among the remaining constituents
- A fast entry is not applicable

### 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

# STOXX ESG-X Indices

## Index methodology



# STOXX Europe 600 ESG-X

# STOXX Europe 600 ESG-X

## Risk and return characteristics

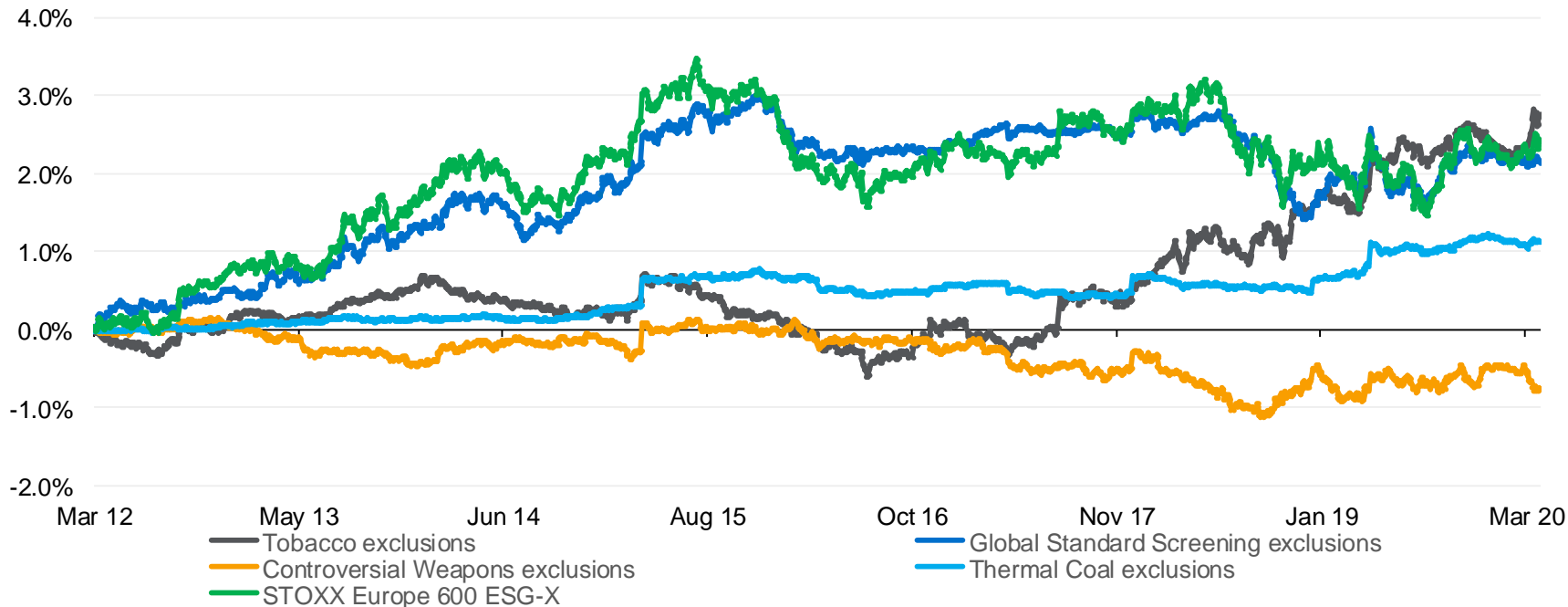
	STOXX Europe 600 ESG-X (EUR GR)	STOXX Europe 600 (EUR GR)
Perf. overall (annualized)	5.86%	5.69%
Perf. (1Y)	-12.36%	-12.70%
Perf. (3Y) (annualized)	-2.47%	-2.44%
Perf. (5Y) (annualized)	-1.03%	-0.95%
Vol. overall (annualized)	16.38%	16.33%
Volatility (1Y) (annualized)	23.57%	23.60%
Volatility (3Y) (annualized)	16.41%	16.42%
Volatility (5Y) (annualized)	17.74%	17.73%
Sharpe ratio (Overall)	0.44	0.43
Sharpe ratio (5Y)	0.05	0.05
Tracking Error (Overall)	0.52%	
Tracking error (5Y)	0.51%	
Dividend Yield (Overall)	4.12%	4.10%
Maximum drawdown	-35.24%	-35.34%
Constituents	583	600



- 1) Source: STOXX, daily data. Relative figures calculated against Benchmark
- 2) EONIA used as a proxy for riskless returns
- 3) STOXX Data Mar 19, 2012 – Mar 31, 2020

# STOXX Europe 600 ESG-X

## Cumulative impact of exclusions on total returns



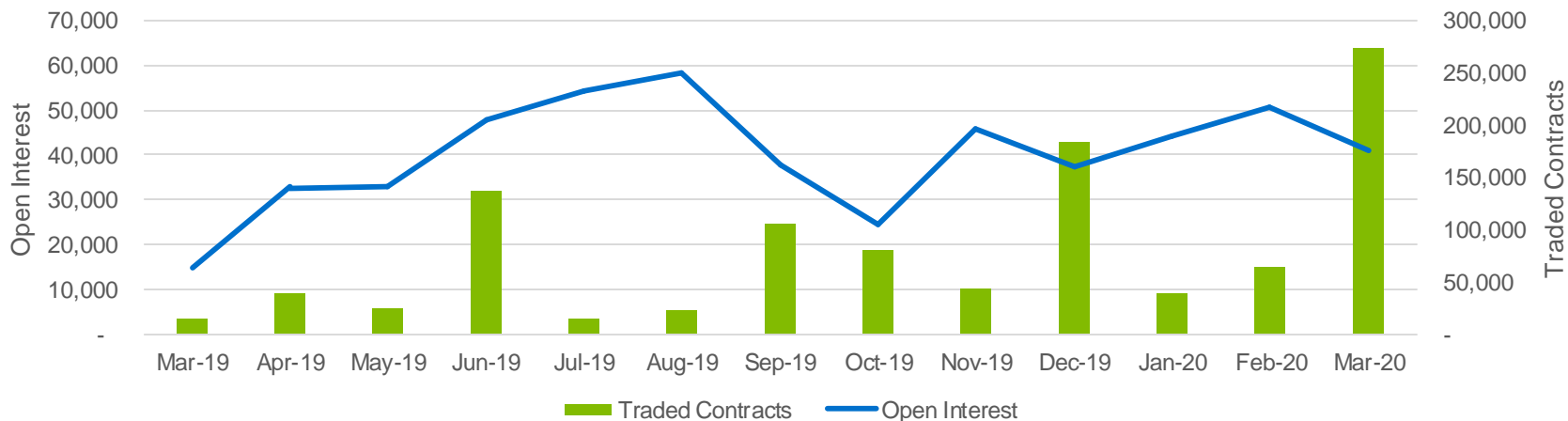
1) Source: STOXX. EUR GR, Data as of March 31, 2020; Delta to STOXX Europe 600 index

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

# Eurex ESG Futures

## Volume distribution until March, 2020<sup>1)</sup>

<b>STOXX Europe 600 ESG-X futures (FSEG)</b>	<b>376,822 contracts traded (ytd)</b>
Open Interest	41,044 contracts; Capital value of ca. 482mn EUR
Contract Value per index point	EUR 100
Minimum price change	Points: 0.1 Value: EUR 10



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

# 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	<a href="mailto:cmiller@drwuk.com">cmiller@drwuk.com</a>
Flow Trader B.V	NEDAM	Hidde Eise Mulder	+31 20 799 8622	<a href="mailto:hmulder@flowtraders.com">hmulder@flowtraders.com</a>
IMC Trading B.V	INMAM	Rick van Leeuwen	+31 20 798 8484	<a href="mailto:sales@imc.com">sales@imc.com</a>
Optiver VOF	OPXAM	Holger Schlünzen	+31 20 708 7621	<a href="mailto:holgerschlunzen@Optiver.com">holgerschlunzen@Optiver.com</a>
Société Générale	SOGFR	Gregory Dieng	+33 1 42 13 7244	<a href="mailto:eur-mark-gef-trd-1d-index@sgcib.com">eur-mark-gef-trd-1d-index@sgcib.com</a>
Susquehanna	SISDB	Ronan Henderson	+353 1 802 8018	<a href="mailto:Dub-Dept-SIS-Sales@sig.com">Dub-Dept-SIS-Sales@sig.com</a>

# Liquidity Providers

## Off-screen/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	<a href="mailto:dl.eqd.sales.trading.emea@bnpparibas.com">dl.eqd.sales.trading.emea@bnpparibas.com</a>
BNP Paribas	BNAPA	Stephan Kemper	+49 69 7193 3105	<a href="mailto:dl.eqd.sales.trading.emea@bnpparibas.com">dl.eqd.sales.trading.emea@bnpparibas.com</a>
Citi Bank	SAILO	Claus Hein / Kyle Tonetti	+44 20 3569 3517	<a href="mailto:claus.hein@citi.com">claus.hein@citi.com</a>
Danske Bank, Copenhagen	DDBCO	Equity Derivatives Sales	+45 45 14 72 93	<a href="mailto:eqd_dksales@exchange.danskebank.com">eqd_dksales@exchange.danskebank.com</a>
Danske Bank, Helsinki	DDBCO	ETD Sales	+358 10 236 4713	<a href="mailto:timo.anttila@danskebank.com">timo.anttila@danskebank.com</a>
Danske Bank, Stockholm	DDBCO	Derivative Sales	+468 5688 0531	<a href="mailto:Nid@danskebank.se">Nid@danskebank.se</a>
Deutsche Bank, Frankfurt	DBKFR	Tomas Laube	+49 69 910 38503	<a href="mailto:Tomas.laube@db.com">Tomas.laube@db.com</a>
Deutsche Bank, London	DBKFR	Vasileios Koutsoulis	+44 20 754 57532	<a href="mailto:Vasileios.koutsoulis@db.com">Vasileios.koutsoulis@db.com</a>
Flow Traders B.V	NEDAM	Hidde Eise Mulder	+31 20 799 8622	<a href="mailto:hmulder@flowtraders.com">hmulder@flowtraders.com</a>
Goldman Sachs	GSIEB	Anna Whitlow / Mark Bellak (Futures Team)	+44 207 774 9077	<a href="mailto:anna.w.hitlow@gs.com">anna.w.hitlow@gs.com</a>
IMC Trading BV, Amsterdam	INMAM	Institutional Trading	+31 20 798 8519	<a href="mailto:Sales@imc.com">Sales@imc.com</a>
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# EURO STOXX 50 ESG-X

# EURO STOXX 50 ESG-X

## Risk and return characteristics

	EURO STOXX 50 ESG-X (EUR GR)	EURO STOXX 50 (EUR GR)
Perf. overall (annualized)	4.84%	4.74%
Perf. (1Y)	-12.54%	-14.09%
Perf. (3Y) (annualized)	-4.26%	-4.15%
Perf. (5Y) (annualized)	-2.18%	-2.13%
Vol. overall (annualized)	19.20%	19.28%
Volatility (1Y) (annualized)	25.56%	26.05%
Volatility (3Y) (annualized)	17.94%	18.23%
Volatility (5Y) (annualized)	19.61%	19.78%
Sharpe ratio (Overall)	0.35	0.35
Sharpe ratio (5Y)	0.00	0.01
Tracking Error (Overall)	0.75%	
Tracking error (5Y)	0.83%	
Dividend Yield (Overall)	4.18%	4.10%
Maximum drawdown	-36.89%	-38.23%
Constituents	47	50

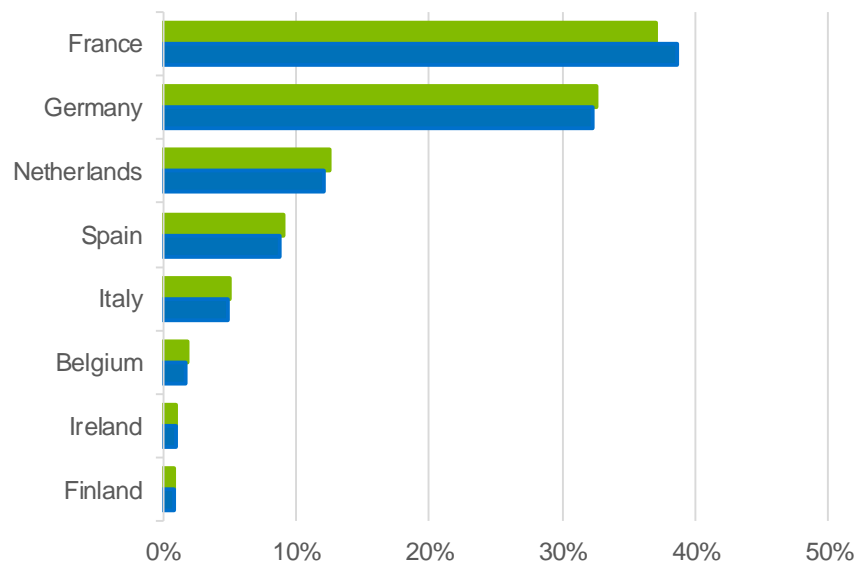


- 1) Source: STOXX, daily data. Relative figures calculated against Benchmark
- 2) EONIA used as a proxy for riskless returns
- 3) STOXX Data Mar 19, 2012 – Mar 31, 2020

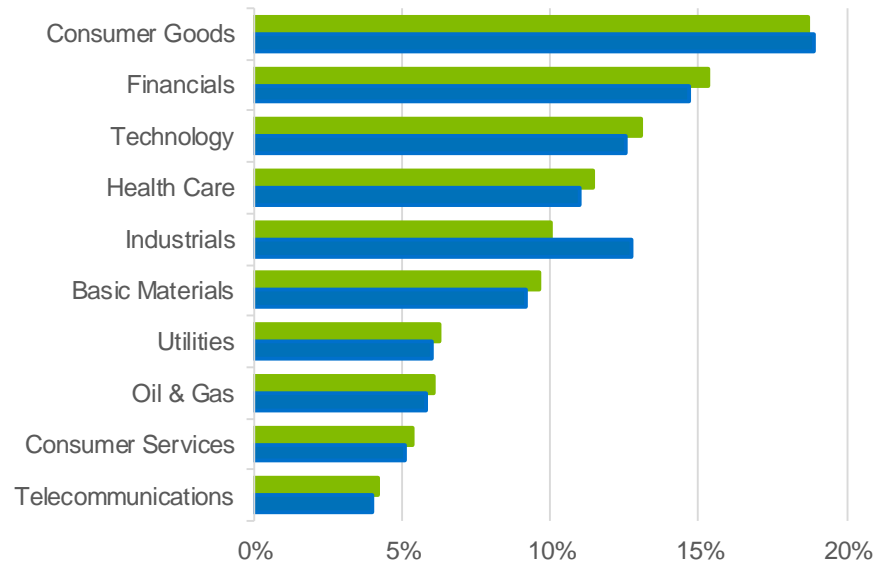
# EURO STOXX 50 ESG-X

## Maintains diversification across countries and industries

### Country allocation<sup>1)</sup>



### Industry allocation<sup>1)</sup>



■ EURO STOXX 50 ESG-X ■ EURO STOXX 50

1) Source: STOXX Data as of Mar 31, 2020.

# EURO STOXX 50 ESG-X

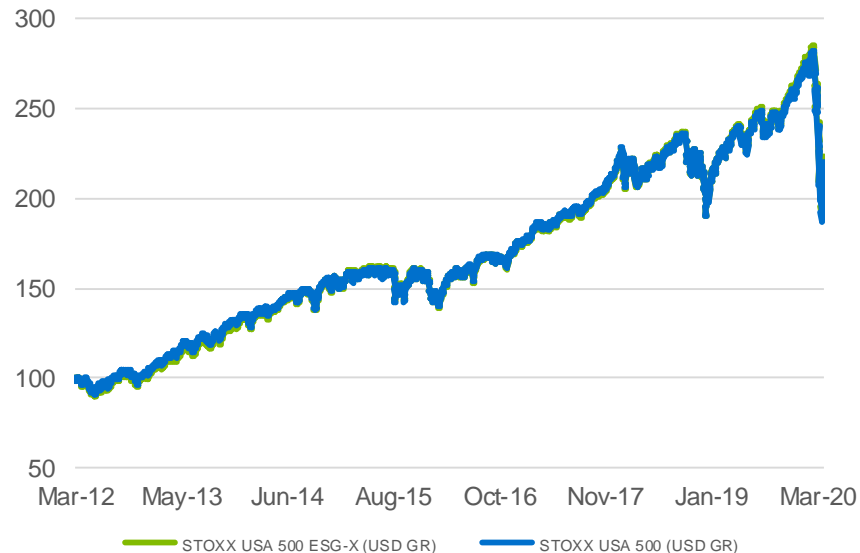
Ticker	ISIN	Type	Currency	Bloomberg
SX5EESGX	CH0476173262	Price	EUR	BBG00P2XM736
SX5TESGX	CH0476173148	Net Return	EUR	BBG00P2XM6W6
SX5GESGX	CH0476172876	Gross Return	EUR	BBG00P2XM7P2

# STOXX USA 500 ESG-X

# STOXX USA 500 ESG-X

## Risk and return characteristics

	STOXX USA 500 ESG-X (USD GR)	STOXX USA 500 (USD GR)
Perf. overall (annualized)	10.35%	10.16%
Perf. (1Y)	-5.28%	-6.31%
Perf. (3Y) (annualized)	6.07%	5.44%
Perf. (5Y) (annualized)	6.99%	6.78%
Vol. overall (annualized)	16.42%	16.16%
Volatility (1Y) (annualized)	30.32%	30.15%
Volatility (3Y) (annualized)	20.92%	20.68%
Volatility (5Y) (annualized)	18.44%	18.17%
Sharpe ratio (Overall)	0.64	0.63
Sharpe ratio (5Y)	0.40	0.39
Tracking Error (Overall)	1.01%	
Tracking error (5Y)	0.99%	
Dividend Yield (Overall)	3.65%	3.65%
Maximum drawdown	-33.45%	-33.82%
Constituents	464	500

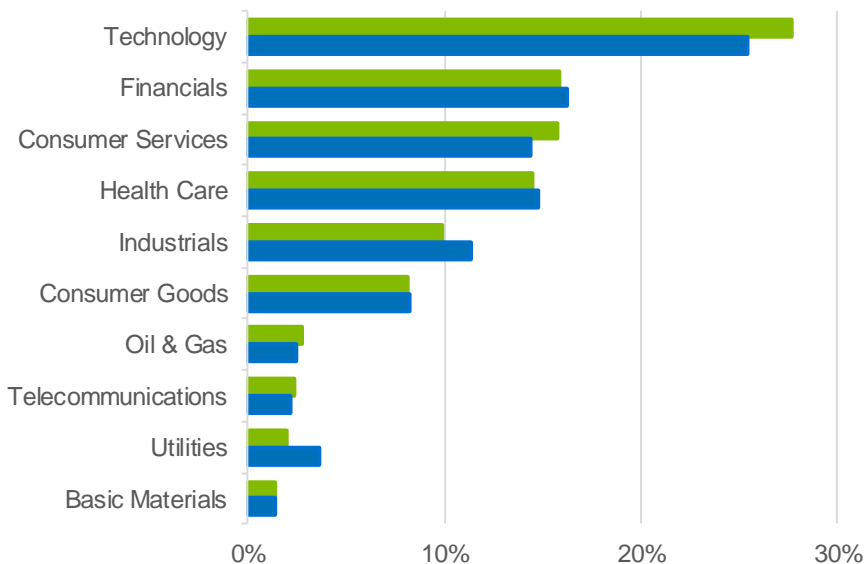


- 1) Source: STOXX, daily data. Relative figures calculated against Benchmark
- 2) LIBOR used as a proxy for riskless returns
- 3) STOXX Data Mar 19, 2012 – Mar 31, 2020

# STOXX USA 500 ESG-X

## Maintains diversification across industries

### Industry allocation<sup>1)</sup>



■ STOXX USA 500 ESG-X ■ STOXX USA 500

1) Source: STOXX. Data as of Mar 31, 2020.

# STOXX USA 500 ESG-X

Ticker	ISIN	Type	Currency	Bloomberg
SU5LESGX	CH0476175234	Price	USD	BBG00P2XM825
SU5VESGX	CH0476175465	Net Return	USD	BBG00P2XM7Z1
SU5ZESGX	CH0476175168	Gross Return	USD	BBG00P2XM6Z3

# STOXX Global 3000 ESG-X

# STOXX Global 3000 ESG-X

## Risk and return characteristics

	STOXX Global 3000 ESG-X (USD GR)	STOXX Global 3000 (USD GR)
Perf. overall (annualized)	6.32%	6.13%
Perf. (1Y)	-11.22%	-11.76%
Perf. (3Y) (annualized)	1.76%	1.49%
Perf. (5Y) (annualized)	3.13%	3.08%
Vol. overall (annualized)	13.51%	13.44%
Volatility (1Y) (annualized)	24.25%	24.34%
Volatility (3Y) (annualized)	16.33%	16.33%
Volatility (5Y) (annualized)	14.93%	14.88%
Sharpe ratio (Overall)	0.46	0.45
Sharpe ratio (5Y)	0.20	0.20
Tracking Error (Overall)	0.37%	
Tracking error (5Y)	0.41%	
Dividend Yield (Overall)	3.27%	3.27%
Maximum drawdown	-34.27%	-34.52%
Constituents	2882	3000

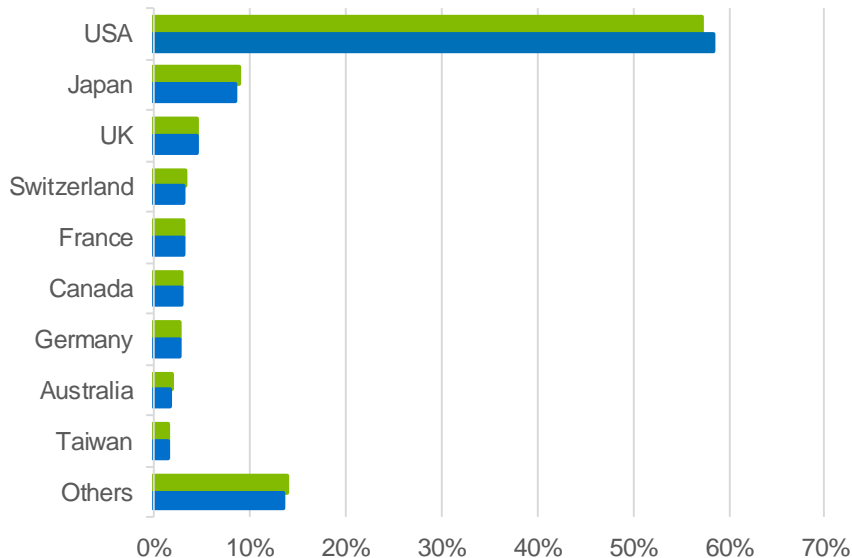


- 1) Source: STOXX, daily data. Relative figures calculated against Benchmark
- 2) LIBOR used as a proxy for riskless returns
- 3) STOXX Data Mar 19, 2012 – Mar 31, 2020

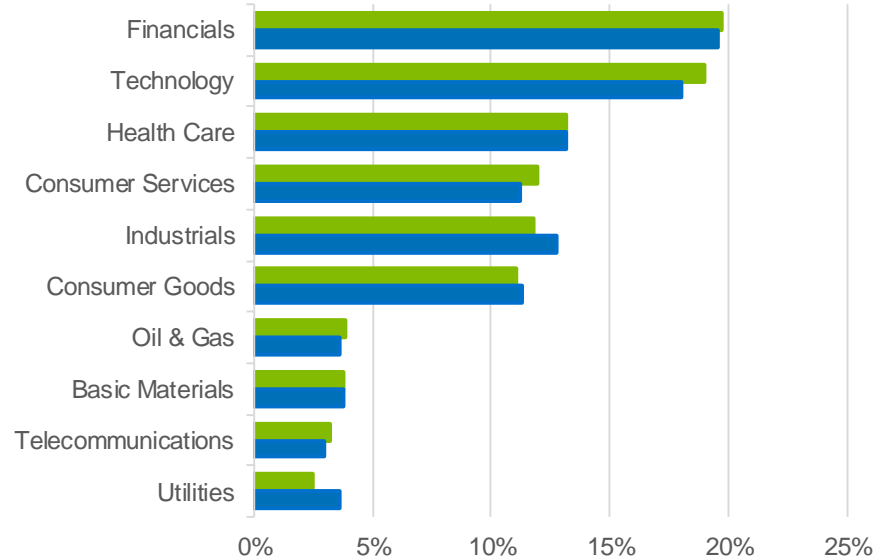
# STOXX Global 3000 ESG-X

## Maintains diversification across countries and industries

### Country allocation<sup>1)</sup>



### Industry allocation<sup>1)</sup>



■ STOXX Global 3000 ESG-X      ■ STOXX Global 3000

1) Source: STOXX Data as of Mar 31, 2020.

# STOXX Global 3000 ESG-X

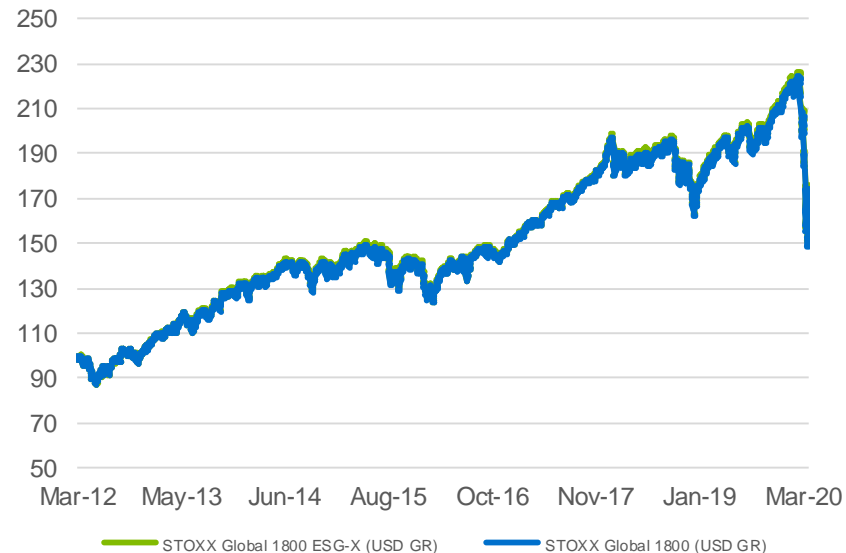
Ticker	ISIN	Type	Currency	Bloomberg
SXGLESGX	CH0476175143	Price	USD	BBG00P2XM7V5
SXGVESGX	CH0476174948	Net Return	USD	BBG00P2XM7L6
SXGZESGX	CH0476175184	Gross Return	USD	BBG00P2XM7F3

# STOXX Global 1800 ESG-X

# STOXX Global 1800 ESG-X

## Risk and return characteristics

	STOXX Global 1800 ESG-X (USD GR)	STOXX Global 1800 (USD GR)
Perf. overall (annualized)	7.25%	7.09%
Perf. (1Y)	-9.00%	-9.64%
Perf. (3Y) (annualized)	2.88%	2.58%
Perf. (5Y) (annualized)	3.92%	3.88%
Vol. overall (annualized)	13.70%	13.63%
Volatility (1Y) (annualized)	24.62%	24.72%
Volatility (3Y) (annualized)	16.62%	16.62%
Volatility (5Y) (annualized)	15.14%	15.09%
Sharpe ratio (Overall)	0.52	0.51
Sharpe ratio (5Y)	0.25	0.25
Tracking Error (Overall)	0.42%	
Tracking error (5Y)	0.47%	
Dividend Yield (Overall)	3.53%	3.54%
Maximum drawdown	-33.45%	-33.77%
Constituents	1729	1800

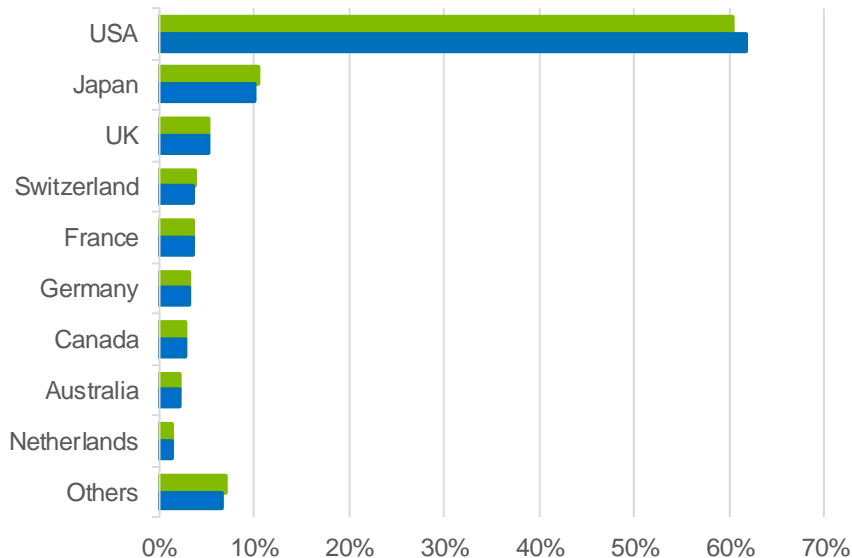


- 1) Source: STOXX, daily data. Relative figures calculated against Benchmark
- 2) LIBOR used as a proxy for riskless returns
- 3) STOXX Data Mar 19, 2012 – Mar 31, 2020

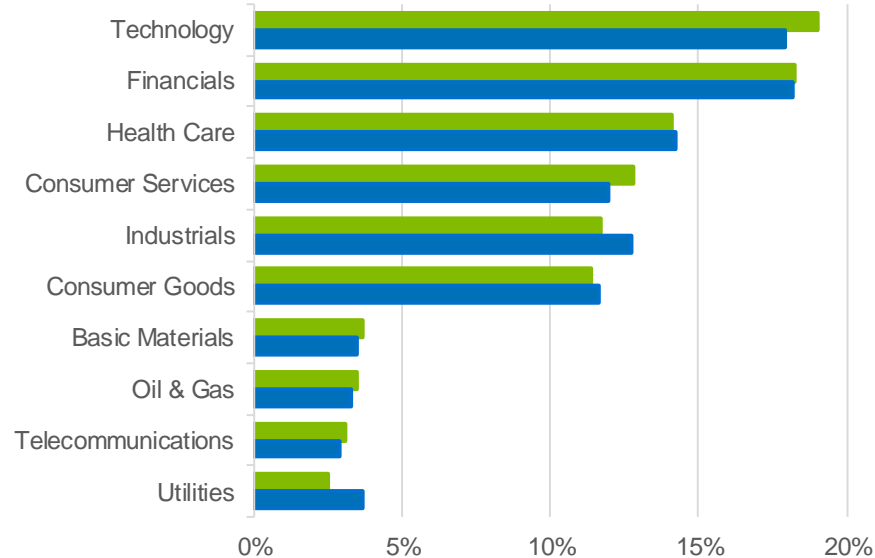
# STOXX Global 1800 ESG-X

## Maintains diversification across countries and industries

### Country allocation<sup>1)</sup>



### Industry allocation<sup>1)</sup>



■ STOXX Global 1800 ESG-X      ■ STOXX Global 1800

1) Source: STOXX Data as of Mar 31, 2020.

# STOXX Global 1800 ESG-X

Ticker	ISIN	Type	Currency	Bloomberg
SXWLESGX	CH0476174195	Price	USD	BBG00P2XM6S1
SXWVESGX	CH0476173866	Net Return	USD	BBG00P2XM7B7
SXWZESGX	CH0476174492	Gross Return	USD	BBG00P2XM727

# STOXX Japan 600 ESG-X

# STOXX Japan 600 ESG-X

## Risk and return characteristics

	STOXX Japan 600 ESG-X (JPY GR)	STOXX Japan 600 (JPY GR)
Perf. overall (annualized)	8.62%	8.45%
Perf. (1Y)	-9.53%	-9.92%
Perf. (3Y) (annualized)	0.04%	-0.16%
Perf. (5Y) (annualized)	0.18%	0.00%
Vol. overall (annualized)	19.32%	19.29%
Volatility (1Y) (annualized)	18.60%	18.58%
Volatility (3Y) (annualized)	15.65%	15.60%
Volatility (5Y) (annualized)	19.02%	18.98%
Sharpe ratio (Overall)	0.52	0.52
Sharpe ratio (5Y)	0.10	0.10
Tracking Error (Overall)	0.31%	
Tracking error (5Y)	0.26%	
Dividend Yield (Overall)	3.11%	3.09%
Maximum drawdown	-30.95%	-31.18%
Constituents	590	600

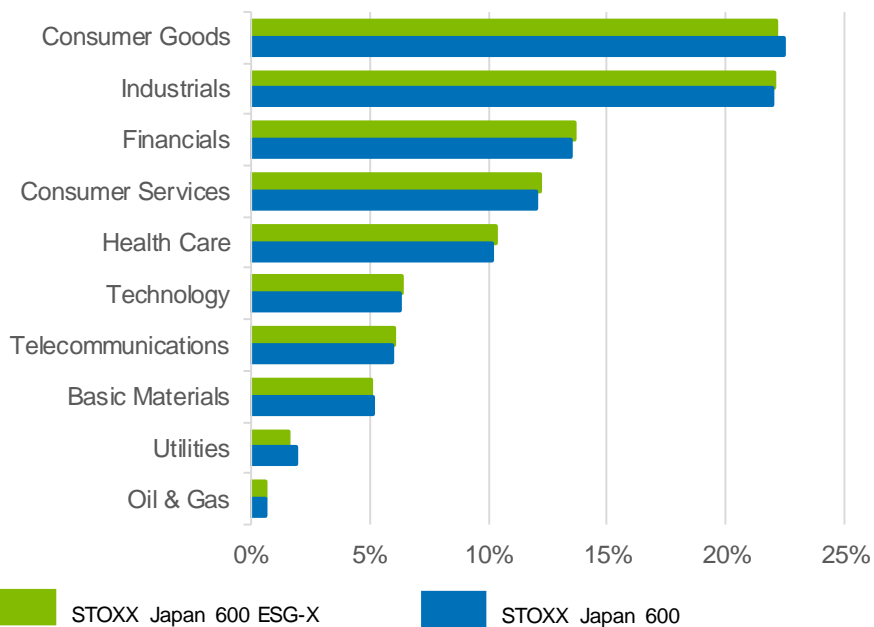


- 1) Source: STOXX, daily data. Relative figures calculated against Benchmark
- 2) 0.00% Risk Free Rate used as a proxy for riskless returns
- 3) STOXX Data Mar 19, 2012 – Mar 31, 2020

# STOXX Japan 600 ESG-X

## Maintains diversification across industries

### Industry allocation<sup>1)</sup>



1) Source: STOXX Data as of Mar 31, 2020.

# STOXX Japan 600 ESG-X

Ticker	ISIN	Type	Currency	Bloomberg
SJ6ESGX	CH0476174831	Price	JPY	BBG00P2XM763
SJ6NESGX	CH0476174872	Net Return	JPY	BBG00P2XM772
SJ6GESGX	CH0476175259	Gross Return	JPY	BBG00P2XM709

# STOXX Asia Pacific 600 ESG-X

# STOXX Asia Pacific 600 ESG-X

## Risk and return characteristics

	STOXX Asia Pacific 600 ESG-X (USD GR)	STOXX Asia Pacific 600 (USD GR)
Perf. overall (annualized)	4.04%	3.82%
Perf. (1Y)	-11.69%	-12.10%
Perf. (3Y) (annualized)	-0.35%	-0.65%
Perf. (5Y) (annualized)	1.25%	1.06%
Vol. overall (annualized)	15.04%	14.97%
Volatility (1Y) (annualized)	16.92%	16.86%
Volatility (3Y) (annualized)	13.74%	13.67%
Volatility (5Y) (annualized)	15.50%	15.43%
Sharpe ratio (Overall)	0.29	0.27
Sharpe ratio (5Y)	0.08	0.07
Tracking Error (Overall)	0.29%	
Tracking error (5Y)	0.28%	
Dividend Yield (Overall)	2.93%	2.90%
Maximum drawdown	-30.92%	-31.32%
Constituents	585	600

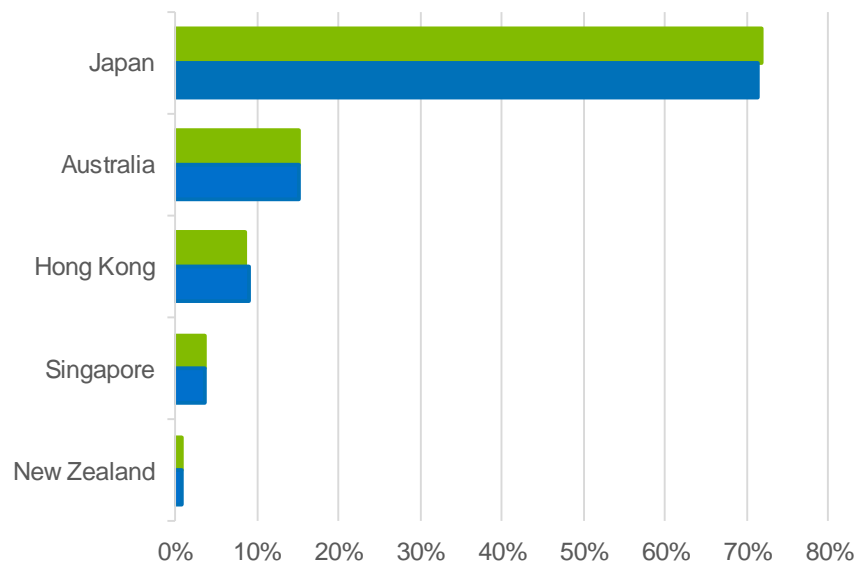


- 1) Source: STOXX, daily data. Relative figures calculated against Benchmark
- 2) LIBOR used as a proxy for riskless returns
- 3) STOXX Data Mar 19, 2012 – Mar 31, 2020

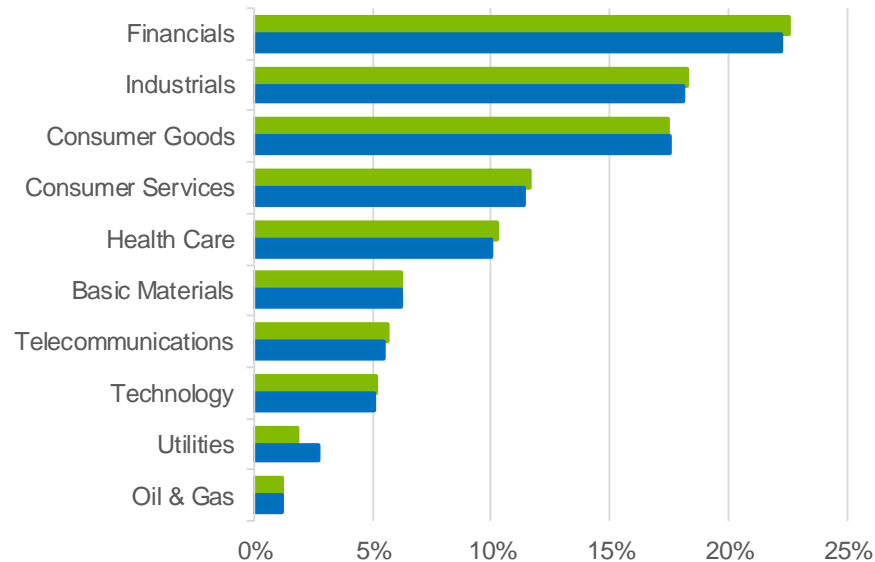
# STOXX Asia Pacific 600 ESG-X

## Maintains diversification across countries and industries

### Country allocation<sup>1)</sup>



### Industry allocation<sup>1)</sup>



1) Source: STOXX Data as of Mar 31, 2020.

# STOXX Asia Pacific 600 ESG-X

Ticker	ISIN	Type	Currency	Bloomberg
SXPLESGX	CH0476172942	Price	USD	
SXPVESGX	CH0476172769	Net Return	USD	
SXPZESGX	CH0476172983	Gross Return	USD	

# Appendix

# STOXX ESG-X Product Suite --- 40+ Indices

## 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 Germany Total Market 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 600 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

- STOXX Europe Total Market ESG-X
- STOXX Nordic Total Market ESG-X
- EURO STOXX 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

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The launch of the first STOXX® indices in 1998, including the EURO STOXX 50® Index, marked the beginning of a unique success story, based on the company's neutrality and independence. Since then, STOXX has been at the forefront of market developments and has continuously expanded its portfolio of innovative indices. STOXX now operates globally across all asset classes.

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