STOXX® EUROPE ESG LEADERS 50 INDEX

Stated objective

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 rating. 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

» Proven rating methodology based on DVFA/EFFAS "KPIs for ESG 3.0"

» Detailed company analysis on KPI (Key Performance Indicators) level are made public to index licensees.

» High level company analysis freely available.

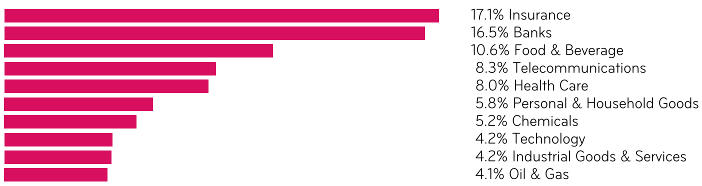
» Exclusion of companies involved in controversial weapons and companies which are non-compliant with the UN Global Compact Compliance Principles.

» ESG risk radar: companies which are at risk of violating the UN Global Compact Compliance Principle are monitored and are extraordinarily excluded in case of a violation.

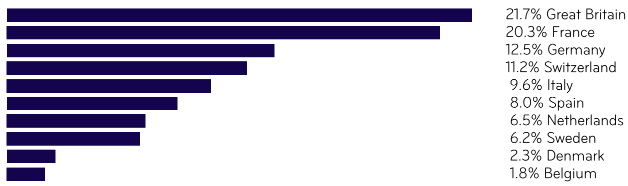
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Europe ESG Leaders 50 Index	3,003.4	2,537.5	0.0	0.0	0.0	0.0	2.3	1.5	38.2
STOXX Europe 600 Index	9,572.6	7,771.2	13.0	5.3	218.6	1.1	2.8	0.0	2.8

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 Europe ESG Leaders 50 Index	-5.8	9.9	9.9	40.5	44.7	-49.1	9.6	9.6	11.7	7.5
STOXX Europe 600 Index	-5.0	10.2	10.2	44.3	57.8	-44.3	9.9	9.9	12.7	9.3
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
STOXX Europe ESG Leaders 50 Index	22.7	20.9	20.9	16.3	19.1	-2.7	0.5	0.5	0.7	0.4
STOXX Europe 600 Index	22.0	19.7	19.7	15.4	16.8	-2.3	0.5	0.5	0.8	0.5
Index to benchmark	**Correlation**					**Tracking error (%)**				
STOXX Europe ESG Leaders 50 Index	1.0	1.0	1.0	1.0	1.0	2.5	2.9	2.9	2.5	5.4
Index to benchmark	**Beta**					**Annualized information ratio**				
STOXX Europe ESG Leaders 50 Index	1.0	1.0	1.0	1.0	1.1	-4.0	-0.0	-0.0	-0.3	-0.3

[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on Euribor1m

(EUR, gross return), all data as of Dec. 31, 2015

SUSTAINABILITY INDICES
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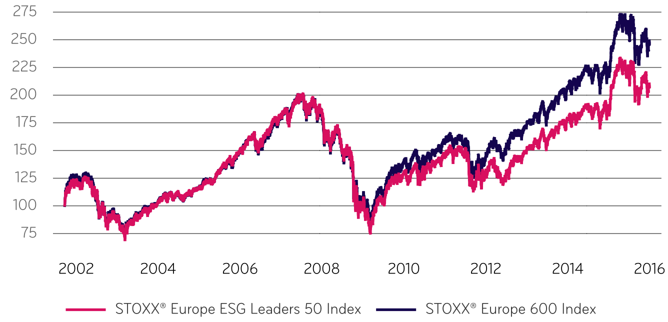
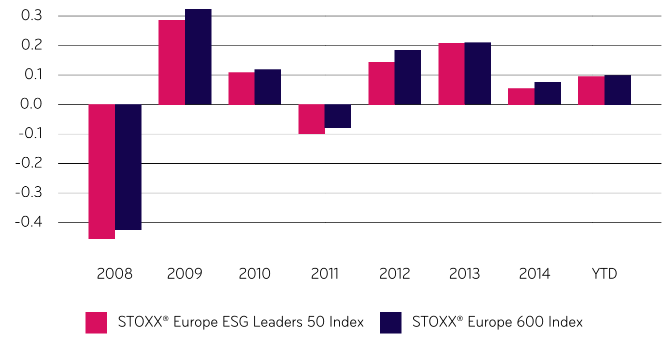
Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) [4]	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Europe ESG Leaders 50 Index	18.4	15.3	16.2	15.3	1.5	3.5	1.2	14.8
STOXX Europe 600 Index	52.6	15.6	16.8	15.5	1.7	3.4	1.0	7.0

Performance and annual returns[3]





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 rating, which is constructed by equal weighting the individual ratings. 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	.SXXRESG
Net Return	EUR	CH0183680435	SXXESGR	SXXESGR INDEX	.SXXGRESG
Price	EUR	CH0183680310	SXXESGP	SXXESGP INDEX	.SXXPESG
Gross Return	GBP	CH0183680591	SXXESGGY	SXXESGGY	.SXXGZESG
Net Return	GBP	CH0183680625	SXXESGHB	SXXESGHB	.SXXHBESG
Price	GBP	CH0183680500	SXXESGGB	SXXESGGB	.SXXGXESG
Gross Return	USD	CH0183680732	SXXESGGU	SXXESGGU	.SXXGUESG
Net Return	USD	CH0183680765	SXXESGU	SXXESGU INDEX	.SXX1VESG
Price	USD	CH0183680666	SXXESGL	SXXESGL INDEX	.SXXLESG

Complete list available here: www.stoxx.com/data/vendor_codes.html

Quick facts	
Weighting	Normalized ESG ratings
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) Price (USD/GBP) and gross and net return (EUR/USD/GBP): end-
Calculation hours	Realtime: 9:00 am - 10:15 pm CET End-of-day: 10:15 pm CET
Base value/base date	100 as of Sep. 21, 2001
History	Available daily back to Sep. 21, 2001
Inception date	May 24, 2012

[3] STOXX data from Sep. 21, 2001 to Dec. 31, 2015
[4] gr. div. yield is calculated as gr. return index return minus price index return

(EUR, gross return), all data as of Dec. 31, 2015

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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.

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
AXA	Insurance	FR	2.32
ALLIANZ	Insurance	DE	2.30
ING GRP	Banks	NL	2.30
SWISS REINSURANCE COMPANY	Insurance	CH	2.29
NOVO NORDISK B	Health Care	DK	2.27
MUENCHENER RUECK	Insurance	DE	2.26
DEUTSCHE TELEKOM	Telecommunications	DE	2.24
UNIBAIL-RODAMCO	Real Estate	FR	2.23
VODAFONE GRP	Telecommunications	GB	2.18
LEGAL & GENERAL GRP	Insurance	GB	2.15

[5] Based on the composition as of Dec. 31, 2015