SUSTAINABILITY INDICES

EURO STOXX® 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.

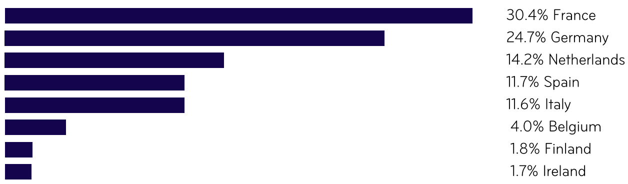
» ESG risk radar: companies which are at risk of violating the UN Global Compact Compliance Principle are monitored and are extraordinarily excluded in case of a violation.

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
EURO STOXX ESG Leaders 50 Index	2,089.6	1,636.9	0.0	0.0	0.0	0.0	2.3	1.6	32.5
EURO STOXX Index	4,859.5	3,608.1	12.6	5.9	100.6	1.2	2.8	0.0	3.2

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
EURO STOXX ESG Leaders 50 Index	-5.7	12.2	12.2	47.4	63.1	-48.5	11.9	11.9	13.5	10.1
EURO STOXX Index	-5.5	11.1	11.1	45.6	50.3	-47.5	10.8	10.8	13.0	8.3
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
EURO STOXX ESG Leaders 50 Index	23.0	21.5	21.5	17.2	20.2	-2.6	0.5	0.5	0.7	0.5
EURO STOXX Index	22.5	21.2	21.2	17.3	19.9	-2.5	0.5	0.5	0.7	0.4
Index to benchmark	**Correlation**					**Tracking error (%)**				
EURO STOXX ESG Leaders 50 Index	1.0	1.0	1.0	1.0	1.0	2.2	2.1	2.1	2.3	5.0
Index to benchmark	**Beta**					**Annualized information ratio**				
EURO STOXX ESG Leaders 50 Index	1.0	1.0	1.0	1.0	1.0	-1.3	0.6	0.6	0.1	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

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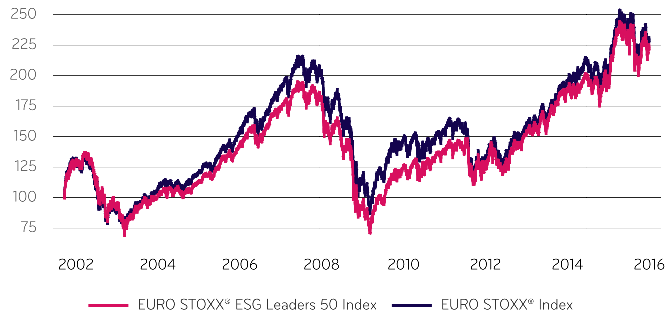
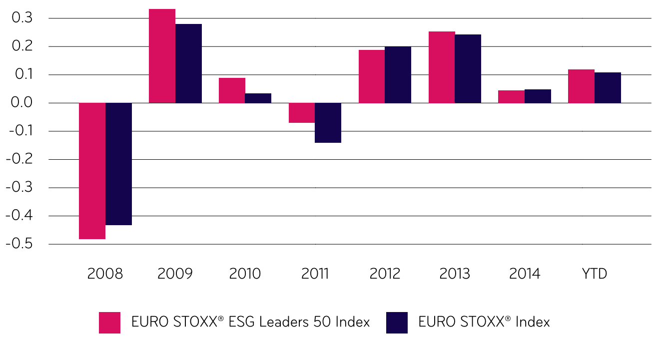
Fundamentals (for last 12 months)

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
EURO STOXX ESG Leaders 50 Index	17.8	15.5	17.1	15.5	1.5	3.2	1.0	28.0
EURO STOXX Index	84.2	15.3	17.4	15.2	1.6	3.1	0.9	4.1

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	CH0183680385	SXXESGGT	SXXESGGT	.SXXGTESG
Net Return	EUR	CH0183680427	SXXESGT	SXXESGT INDEX	.SXXTESG
Price	EUR	CH0183680252	SXXESGE	SXXESGE INDEX	.SXXEESG
Gross Return	GBP	CH0183680583	SXEESGGY	ESXESGGY INDEX	.SXEGZESG
Net Return	GBP	CH0183680609	SXEESGHB	ESXESGHB	.SXEHBESG
Price	GBP	CH0183680492	SXEESGGB	EXXESGGB	.SXEGXESG
Gross Return	USD	CH0183680724	SXEESGGU	ESXESGGU	.SXXGUESG
Net Return	USD	CH0183680740	SXEESGU	ESTXESGU INDEX	.SXXUESG
Price	USD	CH0183680658	SXXESGK	SXXESGK INDEX	.SXXKESG

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

CONTACT DETAILS

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STOXX is part of Deutsche Boerse Group

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.

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.

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
AXA	Insurance	FR	2.30
ALLIANZ	Insurance	DE	2.27
ING GRP	Banks	NL	2.27
CREDIT AGRICOLE	Banks	FR	2.24
MUENCHENER RUECK	Insurance	DE	2.24
DEUTSCHE TELEKOM	Telecommunications	DE	2.21
TELECOM ITALIA	Telecommunications	IT	2.20
LEGRAND	Industrial Goods & Services	FR	2.20
KBC GRP	Banks	BE	2.20
UNIBAIL-RODAMCO	Real Estate	FR	2.20

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