ISTOXX INDICES

EURO ISTOXX ESG CORE LEADERS 50

Index description

The EURO iSTOXX ESG Core Leaders 50 Index selects 50 companies that are classed as leaders with regard to environmental, social and governance (ESG) criteria.

Companies that are in contravention of the UN Global Compact Principles or are involved in Controversial Weapons activities, as identified by Sustainalytics, are excluded. Companies that are involved in Tobacco Production or Thermal Coal are also excluded. Further ESG screens are applied to result in a selection of 50 companies that rank highly in terms of their environmental, social and governance performance. The index is price-weighted with a weighting factor based on the environmental, social and governance scores.

Key facts

»Selects 50 large securities from the EURO STOXX Index that are classed as ESG leaders

»ESG screens are based on responsible policies and aim to reduce reputational and idiosyncratic risks.

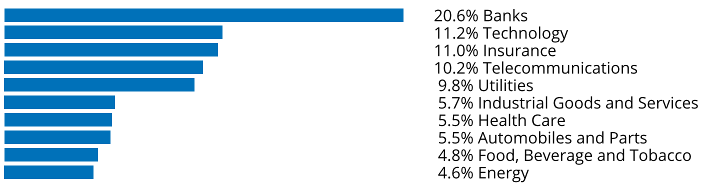
»Screening using ESG ratings provided by Sustainalytics, the award-winning ESG data provider

»Index is reviewed quarterly, and constituents are price-weighted with a weighting factor based on the environmental, social and governance scores.

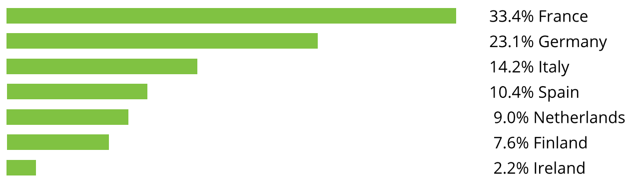
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
EURO iSTOXX ESG Core Leaders 50	N/A	101.5	2.0	2.1	2.7	1.5	2.7	1.5	38.3
EURO STOXX	7,032.4	5,017.5	17.2	6.9	245.1	1.5	4.9	0.0	3.0

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 iSTOXX ESG Core Leaders 50	-2.1	17.0	24.9	51.1	46.1	N/A	N/A	25.1	14.9	8.0
EURO STOXX	-3.1	22.4	20.8	37.8	38.8	N/A	N/A	21.0	11.4	6.9
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio**				
EURO iSTOXX ESG Core Leaders 50	N/A	N/A	15.6	17.7	20.3	N/A	N/A	1.2	0.7	0.4
EURO STOXX	N/A	N/A	15.9	17.8	19.9	N/A	N/A	1.0	0.6	0.3
Index to benchmark	**Correlation**					**Tracking error (%)**				
EURO iSTOXX ESG Core Leaders 50	1.0	1.0	1.0	1.0	1.0	2.9	3.3	3.2	3.3	3.7
Index to benchmark	**Beta**					**Annualized information ratio**				
EURO iSTOXX ESG Core Leaders 50	1.0	1.0	1.0	1.0	1.0	3.8	1.1	1.0	0.9	0.3

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

(EUR, gross return), all data as of Aug. 31, 2023

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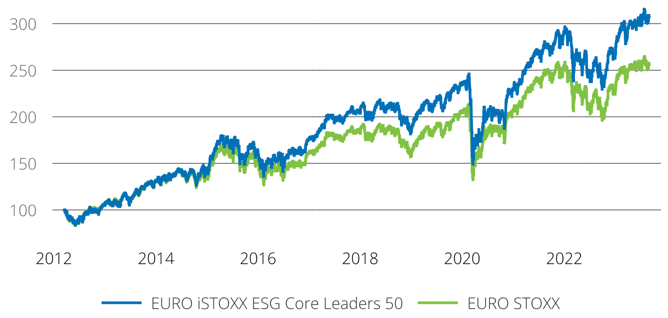
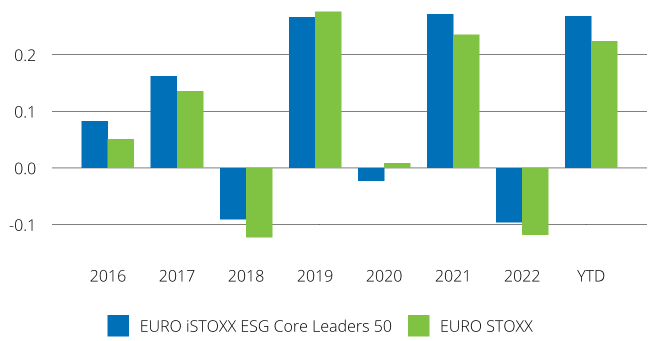
Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) [3]	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
EURO iSTOXX ESG Core Leaders 50	11.1	9.9	10.3	9.6	1.2	5.2	0.9	15.9
EURO STOXX	14.7	12.1	12.7	11.7	1.6	3.8	1.0	4.3

Performance and annual returns[4]





Methodology

The EURO iSTOXX ESG Core Leaders 50 Index selects 50 large securities from the EURO STOXX Index that are classed as leaders with regard to environmental, social and governance criteria.

STOXX will exclude companies that Sustainalytics considers to be non-compliant with the UN Global Compact Principles, are involved in Controversial Weapons, are Tobacco Producers or derive revenues from Thermal Coal. EURO STOXX securities that meet these criteria are then screened for their individual environment, social and governance scores. Only companies that rank in the top 50% in all three criteria and rank in the top 25% in at least one area will be eligible for selection. From the remaining universe, the index selects 50 companies with the highest free-float market capitalization. The index is reviewed quarterly, and constituents are price-weighted with a weighting factor based on the environmental, social and governance scores.

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Net Return	EUR	CH0492824492	IXECL5R	IXECL5R INDEX	.IXECL5R
Price	EUR	CH0492824484	IXECL5P		.IXECL5P
Gross Return	EUR	CH0492824443	IXECL5GR		.IXECL5GR
Price	USD	CH0492824450	IXECL5L		.IXECL5L
Net Return	USD	CH0492824468	IXECL5V		.IXECL5V
Gross Return	USD	CH0492824476	IXECL5GV		.IXECL5GV

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

Quick facts

Weighting	Price-weighted based on ESG scores
Cap factor	-
No. of components	50
Review frequency	Quarterly
Calculation/distribution	dayend
Calculation hours	18:00:00 18:00:00
Base value/base date	100 as of Mar. 16, 2012
History	Available since March 16, 2012

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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DISCLAIMER

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.

[3] gr. div. yield is calculated as gr. return index return minus price index return
[4] STOXX data from Mar. 16, 2012 to Aug. 31, 2023

(EUR, gross return), all data as of Aug. 31, 2023

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
UNICREDIT	Banks	Italy	2.65
GRP SOCIETE GENERALE	Banks	France	2.51
INTESA SANPAOLO	Banks	Italy	2.49
MUENCHENER RUECK	Insurance	Germany	2.47
ENI	Energy	Italy	2.46
ASSICURAZIONI GENERALI	Insurance	Italy	2.36
BCO SANTANDER	Banks	Spain	2.31
ALLIANZ	Insurance	Germany	2.25
ENEL	Utilities	Italy	2.24
MICHELIN	Automobiles and Parts	France	2.23

[5] Based on the composition as of Aug. 31, 2023