

EURO ISTOXX ESG PERFORMANCE 50

Index description

The EURO iSTOXX ESG Performance 50 Index tracks the performance of 50 securities with the best ESG Risk Rating scores from the EURO STOXX Index that are not involved in fossil fuels. Industry neutrality filters are applied in the selection process to ensure diversification.

The companies that are not compliant based on the Sustainalytics' Global Standards Screening assessment, have Severe Controversy Rating (Category 5) or are involved in Controversial Weapons are excluded. Moreover, companies involved in Conventional Oil & Gas, Unconventional Oil & Gas (Arctic Oil and Gas Exploration, Oil Sands and Shale Energy) or Thermal Coal are also not eligible for selection.

Key facts

»The index selects 50 liquid securities with the best ESG Risk Rating scores from the EURO STOXX Index

»Companies that are non-compliant with the Global Standards Screening (GSS) or display a Severe Controversy Rating are excluded

»Companies involved in Controversial Weapons activities are also not eligible

»Product involvement filters are applied for Fossil Fuels

»Screening and ESG Risk Rating scores provided by Sustainalytics, the award winning ESG data provider

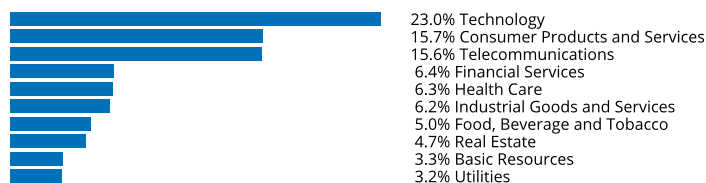
»Securities are free float market capitalization weighted, with a maximum cap of 10%

»Industry neutrality filters are applied in the selection process to ensure diversification

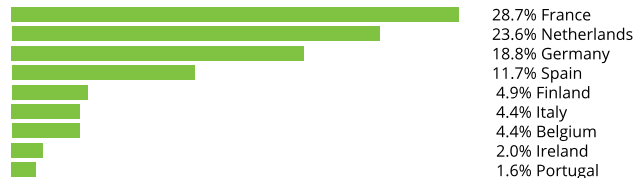
Descriptive statistics

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 Performance 50	1,172.1	736.2	14.7	7.5	68.5	1.6	9.3	0.2	58.9
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 figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO iSTOXX ESG Performance 50	-4.2	10.4	9.5	23.3	31.5	N/A	N/A	9.6	7.3	5.7
EURO STOXX	-3.2	17.2	17.0	26.3	20.0	N/A	N/A	17.2	8.2	3.8
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO iSTOXX ESG Performance 50	N/A	N/A	16.8	17.9	20.2	N/A	N/A	0.4	0.3	0.3
EURO STOXX	N/A	N/A	15.9	17.8	19.9	N/A	N/A	0.8	0.4	0.2
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO iSTOXX ESG Performance 50	1.0	0.9	1.0	1.0	1.0	3.3	5.1	5.1	5.2	5.1
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO iSTOXX ESG Performance 50	1.1	1.0	1.0	1.0	1.0	-3.8	-0.2	-1.3	-0.2	0.3

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

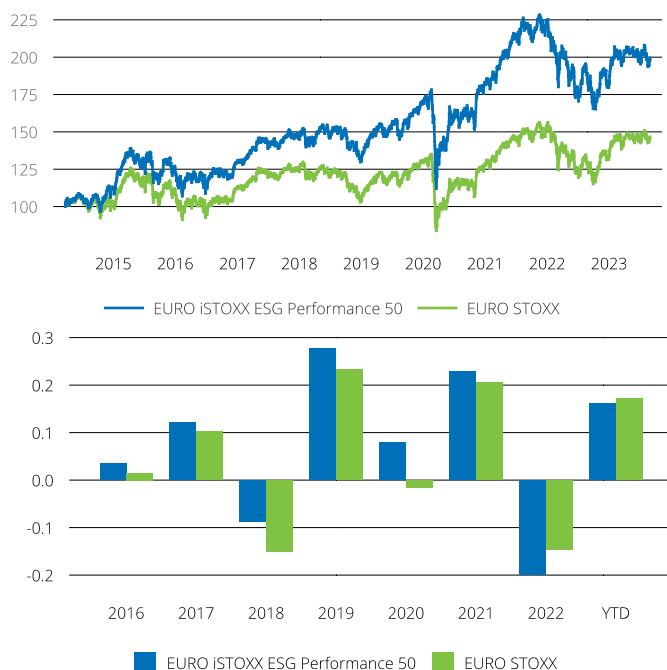
(EUR, price), all data as of Aug. 31, 2023

ISTOXX INDICES

EURO ISTOXX ESG PERFORMANCE 50

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 Performance 50	28.2	17.1	18.2	16.6	2.1	2.6	1.8	2.6
EURO STOXX	14.7	12.1	12.7	11.7	1.6	3.8	1.0	4.3

Performance and annual returns⁴

Methodology

The EURO ISTOXX ESG Performance 50 Index selects 50 liquid securities from the EURO STOXX Index that are not involved in Fossil Fuels.

The companies that are not compliant based on the Sustainability Global Standards Screening assessment, have Severe Controversy Rating (Category 5) or are involved in Controversial Weapons are excluded. Companies that generate revenues from Conventional Oil & Gas, Unconventional Oil & Gas or Thermal Coal are not eligible for selection.

Constituents of the EURO STOXX Index that meet the aforementioned criteria and with 3M ADTV equal to or exceeding 10 million EUR are ranked in ascending order of their ESG Risk Rating scores (low score implies good ESG Risk Rating performance). The index selects the top ranking 50 securities from this list, subject to ICB Industry constraints. The securities are free float market capitalization weighted, with a maximum cap of 10%.

The detailed methodology can be found in our rulebooks: www.stoxx.com/rulebooks

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH1109511977	.IXESGP5G	.IXESGP5G INDEX	.IXESGP5G
Net Return EUR	CH1109511944	.IXESGP5R		.IXESGP5R
Price EUR	CH1109511951	.IXESGP5	.IXESGP5 INDEX	.IXESGP5
Gross Return USD	CH1109511993	.IXESGP5U		.IXESGP5U
Net Return USD	CH1109511969	.IXESGP5V		.IXESGP5V
Price USD	CH1109511985	.IXESGP5L		.IXESGP5L

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

Quick facts

Weighting	free-float market capitalization
Cap factor	0.1
No. of components	50
Review frequency	Quarterly
Calculation/distribution	realtime 15 sec
Calculation hours	09:00:00 18:00:00
Base value/base date	100 as of Mar. 24, 2014
History	Available since Mar. 24, 2014
Inception date	Apr. 14, 2021
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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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. 24, 2014 to Aug. 31, 2023

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
DEUTSCHE TELEKOM	Telecommunications	Germany	9.30
ASML HLDG	Technology	Netherlands	9.29
HERMES INTERNATIONAL	Consumer Products and Services	France	9.08
Prosus	Technology	Netherlands	6.05
PERNOD RICARD	Food, Beverage and Tobacco	France	4.98
Kering	Consumer Products and Services	France	4.83
DEUTSCHE BOERSE	Financial Services	Germany	4.23
AMADEUS IT GROUP	Technology	Spain	3.87
TELEFONICA	Telecommunications	Spain	2.99
ASM INTERNATIONAL	Technology	Netherlands	2.67

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