

ISTOXX EUROZONE MEGATRENDS ESG 30

Index description

The iSTOXX Eurozone Megatrends ESG 30 Index tracks companies that are exposed to a defined set of megatrends in the Eurozone. The index constituents are linked to one or more of the following themes: Digitalization and Robotics, Infrastructure and Ecological Transition, Wellbeing, Demographic Transformation. Final index screens select largest stocks in terms of free-float market capitalization.

Revere (RBICS) data allow a detailed breakdown of the revenue sources of the eligible companies, helping this index to select companies with substantial exposure to the respective themes.

Key facts

» Selection of 30 largest stocks in terms of free-float market capitalization.

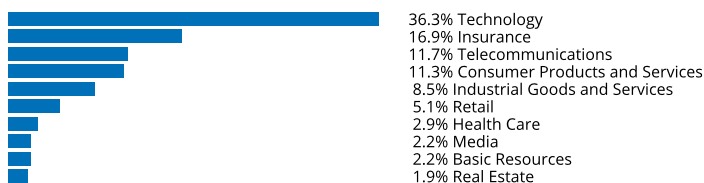
» Index allows targeted investment in megatrends.

» Detailed FactSet Revere data help select companies with a revenue exposure to sectors related and positively affected by these megatrends.

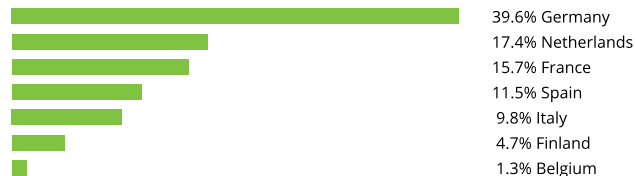
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
iSTOXX Eurozone Megatrends ESG 30	1,125.8	776.7	25.9	21.2	49.7	7.2	6.4	0.9	32.1
EURO STOXX ESG-X	6,574.4	4,675.0	16.9	6.8	245.1	1.5	5.2	0.0	6.3

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
iSTOXX Eurozone Megatrends ESG 30	-2.9	15.8	18.3	26.7	45.8	N/A	N/A	18.5	8.3	7.9
EURO STOXX ESG-X	-3.2	20.9	19.6	34.1	34.1	N/A	N/A	19.8	10.4	6.1
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Eurozone Megatrends ESG 30	N/A	N/A	17.9	18.8	20.2	N/A	N/A	0.8	0.4	0.4
EURO STOXX ESG-X	N/A	N/A	16.0	17.7	19.7	N/A	N/A	0.9	0.5	0.3
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Eurozone Megatrends ESG 30	1.0	0.9	1.0	1.0	1.0	4.3	5.0	5.4	5.1	4.8
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Eurozone Megatrends ESG 30	1.1	1.0	1.1	1.0	1.0	0.9	0.6	-0.2	-0.4	0.3

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

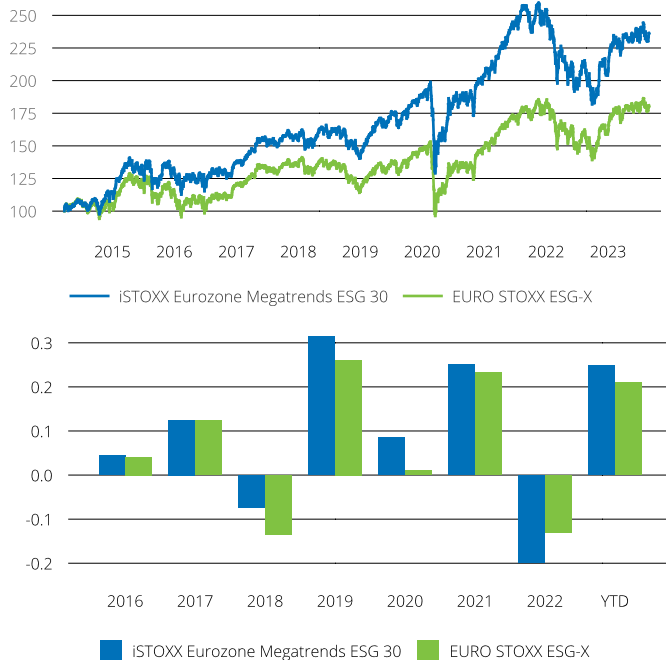
(EUR, net return), all data as of Aug. 31, 2023

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ISTOXX EUROZONE MEGATRENDS ESG 30

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
iSTOXX Eurozone Megatrends ESG 30	19.1	16.6	14.5	14.6	2.3	2.4	1.3	6.3
EURO STOXX ESG-X	14.6	12.0	12.4	11.6	1.6	2.9	1.0	5.9

Performance and annual returns⁴

Methodology

The iSTOXX Eurozone Megatrends ESG 30 Index tracks companies that are exposed to a defined set of megatrends in the Eurozone. The index constituents are linked to one or more of the following themes: Digitalization and Robotics, Infrastructure and Ecological Transition, Wellbeing, Demographic Transformation. Final index screens select largest stocks in terms of free-float market capitalization.

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Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Price	EUR	CH1213353530	IXEUMP	IXEUMP INDEX
Net Return	EUR	CH1213353548	IXEUMR	IXEUMR
Gross Return	EUR	CH1213353555	IXEUMGR	IXEUMGR INDEX

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

Quick facts

Weighting	Free-Float Market Capitalization
Cap factor	Min. 0.1% and Max. 6%
No. of components	30
Review frequency	Quarterly
Calculation/distribution	Realtime 15 sec
Calculation hours	18:00:00 09:00:00
Base value/base date	1000 as of March. 24, 2014
History	Available from Mar. 24, 2014
Inception date	November. 30, 2022

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 Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Mar. 24, 2014 to Aug. 31, 2023

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

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
ALLIANZ	Insurance	Germany	6.40
MUENCHENER RUECK	Insurance	Germany	6.29
SAP	Technology	Germany	6.21
Prosus	Technology	Netherlands	5.74
LVMH MOET HENNESSY	Consumer Products and Services	France	5.70
ASML HLDG	Technology	Netherlands	5.47
DEUTSCHE POST	Industrial Goods and Services	Germany	5.47
INFINEON TECHNOLOGIES	Technology	Germany	5.37
Industria de Diseno Textil SA	Retail	Spain	5.06
ADIDAS	Consumer Products and Services	Germany	3.95

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