ISTOXX GLOBAL ESG EUROZONE LEG EQUAL WEIGHT

Index description

The iSTOXX Global ESG Eurozone Leg Equal Weight Index aims to replicate an investment in the 60 largest stocks by free-float market capitalization from the EURO STOXX ESG-X Index where companies are eligible if they are not involved in Unconventional Oil & Gas and if they are in the top 120 in terms of ESG, as calculated by Sustainalytics. The constituents are equal-weighted and the index is reviewed on a quarterly basis.

Key facts

»Starts from an ESG-X universe

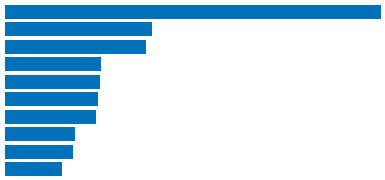
»Avoids investments in companies involved in unconventional oil & gas

»Selects the largest securities from a list of top ESG performers

Descriptive statistics

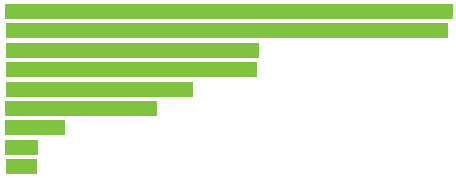
Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
iSTOXX Global ESG Eurozone Leg Equal Weight	N/A	100.4	1.7	1.7	2.0	0.9	2.0	0.9	47.4
EURO STOXX ESG-X	6,574.4	4,675.0	16.9	6.8	245.1	1.5	5.2	0.0	6.3

Supersector weighting (top 10)



26.4% Banks
10.3% Insurance
9.9% Telecommunications
6.7% Health Care
6.6% Industrial Goods and Services
6.5% Consumer Products and Services
6.4% Technology
4.9% Utilities
4.7% Automobiles and Parts
4.0% Energy

Country weighting



24.2% Germany
23.8% France
13.6% Italy
13.5% Spain
10.1% Netherlands
8.2% Finland
3.2% Belgium
1.7% Austria
1.6% Ireland

Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Global ESG Eurozone Leg Equal Weight	-2.2	11.9	17.3	30.9	31.3	N/A	N/A	17.4	9.5	5.7
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**				
iSTOXX Global ESG Eurozone Leg Equal Weight	N/A	N/A	15.6	17.6	20.3	N/A	N/A	0.8	0.5	0.3
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 (%)**				
iSTOXX Global ESG Eurozone Leg Equal Weight	1.0	1.0	1.0	1.0	1.0	3.5	4.0	3.9	3.6	3.6
Index to benchmark	**Beta**					**Annualized information ratio**				
iSTOXX Global ESG Eurozone Leg Equal Weight	0.9	1.0	0.9	1.0	1.0	3.4	-0.5	-0.5	-0.2	-0.1

[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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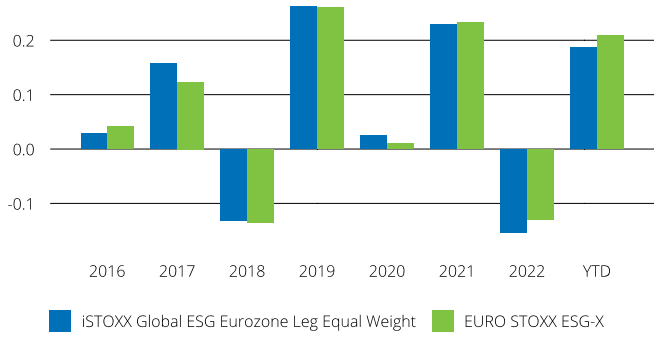
Fundamentals (for last 12 months)

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 Global ESG Eurozone Leg Equal Weight	13.5	10.9	10.8	10.3	1.2	3.4	1.2	5.9
EURO STOXX ESG-X	14.6	12.0	12.4	11.6	1.6	2.9	1.0	5.9

Performance and annual returns[4]



Methodology

The iSTOXX Global ESG Eurozone Leg Equal Weight Index selects companies from the EURO STOXX ESG-X Index. Companies involved in unconventional oil & gas are excluded. The remaining companies are ranked in terms of ESG scores, as calculated by Sustainalytics, and the top 120 are retained. These 120 companies are ranked in terms of free-float market capitalization and the largest 60 are selected. The constituents are equal-weighted and the index is reviewed on a quarterly basis.

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH0462360766	IXGEELGR	IXGEELGR INDEX	.IXGEELGR
Net Return	EUR	CH0462360774	IXGEELR		.IXGEELR
Price	EUR	CH0462360782	IXGEELP	IXGEELP INDEX	.IXGEELP
Net Return	USD	CH0462360790	IXGEELV		.IXGEELV
Price	USD	CH0462360808	IXGEELL		.IXGEELL
Gross Return	USD	CH0462360816	IXGEELGV		.IXGEELGV

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

Quick facts

Weighting	Equal-Weighted
Cap factor	n.a.
No. of components	60
Review frequency	Quarterly
Calculation/distribution	dayend
Calculation hours	18:00:00 18:00:00
Base value/base date	1000 as of Mar. 16, 2012
History	Available from Mar. 16, 2012
Inception date	Jun. 04, 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] Net dividend yield is calculated as net return index return minus price index return

[4] STOXX data from Mar. 19, 2012 to Aug. 31, 2023

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
Vonovia SE	Real Estate	Germany	2.03
UNICREDIT	Banks	Italy	2.01
PHILIPS	Health Care	Netherlands	1.90
GRP SOCIETE GENERALE	Banks	France	1.90
BCO SANTANDER	Banks	Spain	1.85
BCO BILBAO VIZCAYA ARGENTARIA	Banks	Spain	1.83
MUENCHENER RUECK	Insurance	Germany	1.81
ING GRP	Banks	Netherlands	1.78
ALLIANZ	Insurance	Germany	1.78
UPM KYMMENE	Basic Resources	Finland	1.77

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