# FOR IMMEDIATE RELEASE

# STOXX LAUNCHES GLOBAL ESG LEADERS INDICES IN COLLABORATION WITH SUSTAINALYTICS

**ZURICH (April 11, 2011)** - STOXX Limited, the market-moving provider of innovative, substantial and global index concepts, today introduced the STOXX Global ESG Leaders Index family, an innovative series of ESG (environmental, social, governance) indices which is based on sustainability data provided by Sustainalytics, a leading global provider of ESG research and analysis, with nearly 20 years of experience in the responsible investment (RI) and socially responsible investment (SRI) markets.

These new equity indices are fully transparent with components selected based on a comprehensive set of sustainability ratings. Based on data provided by Sustainalytics, this index model will, for the first time, allow investors to fully understand which factors determine a company's ESG rating and their respective importance. The model has been mapped to the "KPIs for ESG 3.0" standard defined by Deutsche Vereinigung für Finanzanalyse und Asset Management (DVFA) and The European Federation of Financial Analysts Societies (EFFAS), and is fully approved by both organizations.

"With the launch of the STOXX Global ESG Leaders indices we are taking another step to bring superior and innovative index concepts to the market. Our new index family will set standards in terms of full transparency and comprehensiveness in the ESG indexing space," said Hartmut Graf, chief executive officer, STOXX Limited. "Market participants now have the possibility to consider detailed environmental, social, and governance ratings for each index component; and make an educated and conscious decision on their ESG investment."

"Sustainalytics is delighted to partner with STOXX to develop this next generation of ESG indices to serve an increasingly sophisticated global marketplace" said Michael Jantzi, chief executive officer, Sustainalytics. "Supported by our deep understanding of responsible investment, Sustainalytics continues its tradition of providing transparent, high quality and relevant solutions to investors globally."

The STOXX Global ESG Leaders Index family is made up of three specialized indices for the categories Environmental, Social and Governance and one broad index, which sums up the specialized indices. In detail, these are the STOXX Global ESG Environmental Leaders, STOXX Global ESG Social Leaders, STOXX Global ESG Governance Leaders, and STOXX Global ESG Leaders indices.





The initial index universe for the STOXX Global ESG Leaders indices is the STOXX Global 1800 Index. Sustainalytics provides STOXX with standardized data on a set of key performance indicators (KPIs) relevant to ESG principles and mapped to the "KPIs for ESG 3.0" standard by DVFA/EFFAS, for each company in the index universe. Based on this data, a transparent, published and rule based methodology is applied to determine individual ratings for each company for the categories of Environmental (E), Social (S) and Governance (G) performance, respectively. The ratings are standardized such that a rating of 50 indicates that the company belongs to the top 50% of companies in the respective category, while a rating of 75 indicates that it belongs to the top 25%. The ratings range from 0 to 100.

The selection methodology for the indices is also fully transparent and based on the above ratings. In a first step, companies that are involved in controversial weapons, derive revenues from tobacco products or that Sustainalytics has concluded are operating in breach of the UN Global Compact Principles are excluded from the index universe.

In a second step, a company must have a rating of at least 50 in the E, S and G categories to be eligible for inclusion in any of the indices. In the third and final step, constituents for the specialized indices must have an E, S or G rating of at least 75 to be included in the respective specialized index., ensuring that only the leading companies are included. Inclusion in more than one category is possible, depending on the company's ratings. To enhance liquidity and tradability of the indices, a minimum three-month average daily trading volume (ADTV) of 1 million U.S. dollars is required for companies to be included in the indices. The STOXX Global ESG Leaders Index contains all of the constituents in the specialized indices.

The key innovation in the STOXX Global ESG Leaders Index family is the fact that all ratings for the E, S, and G categories, as well as the methodology used to construct them, will be made public on STOXX's website, as well as on a newly launched webportal hosted by and integrated in Deutsche Boerse's website for sustainable investments.

To ensure the quality of the index and the integrity of the underlying index methodology, an independent advisory committee has been established to give advice on the general ESG methodology underlying the indices.





The STOXX Global ESG Leaders indices are available in price and gross return versions and are calculated in euro, British pounds and U.S. dollars. The indices are reviewed annually in September, with the possibility of extra-ordinary reviews in the case that a company becomes ineligible under the exclusionary criteria mentioned earlier.

Further information on the STOXX Global ESG Leaders indices is available on www.stoxx.com.

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#### Note to Editors:

### About STOXX Limited

STOXX Ltd. is a global index provider, currently calculating a global, comprehensive index family of over 3,700 strictly rules-based and transparent indices. Best known for the leading European equity indices *EURO STOXX 50, STOXX Europe 50* and *STOXX Europe 600*, STOXX Ltd. maintains and calculates the *STOXX Global Index family* which consists of total market, broad and blue-chip indices for the regions Americas, Europe, Asia, and Pacific, the sub-regions Latin America and BRIC (Brazil, Russia, India and China), as well as global markets.

The STOXX indices are licensed to over 400 companies around the world as underlyings for Exchange Traded Funds (ETFs), Futures & Options, Structured Products and passively-managed investment funds. Three of the top Exchange Traded Funds (ETFs) in Europe and 30 percent of all assets under management are based on STOXX indices. STOXX Ltd. holds Europe's number one and the world's number three position in the derivatives segment.

In addition, STOXX Ltd. is the marketing agent for the indices of Deutsche Boerse AG and SIX Group AG, amongst them the DAX and the SMI indices.

STOXX Ltd. is part of Deutsche Boerse AG and SIX Group AG. www.stoxx.com

# About Sustainalytics

Sustainalytics is a leading global provider of environmental, social and governance (ESG) research and analysis for investors and financial institutions. We provide a global perspective, underpinned by nearly 20 years of local experience and expertise in the responsible investment market. Sustainalytics' index expertise includes the design, development and maintenance of the Jantzi Social Index, which it launched in 2000, and support of the S&P/TSX Clean Technology Index, which was launched in 2010. Sustainalytics strives to continuously provide high-quality solutions and commits to remain responsive to the current and future needs of our clients. Recently, Sustainalytics was voted





Best ESG Research House by IPE/TBLI. Sustainalytics is headquartered in Amsterdam and has offices in Boston, Frankfurt, Madrid and Toronto. www.sustainalytics.com

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