EURO STOXX® ESG-X INDEX

Index description

The STOXX Benchmark ESG-X Indices are based on a selection of STOXX Benchmark Indices and apply standardized ESG exclusion screens. The screens are based on the responsible policies of leading asset owners and aim to reduce reputational and idiosyncratic risks.

STOXX excludes companies that Sustainalytics considers to be non-compliant with UN Global Compact Principles, that are involved in controversial weapons, are tobacco producers, or that either derive revenues from thermal coal extraction or exploration, or have power generation capacity that utilizes thermal coal.

STOXX Benchmark ESG-X Indices are suitable as underlying indices for mandates, passive funds, ETFs, structured products and listed derivatives, with the ambition to increase liquidity and lower the cost of trading.

Key facts

»ESG screened versions of STOXX Benchmark Indices

»Screens are based on responsible policies and aim to reduce reputational and idiosyncratic risks

»Screening provided by award-winning ESG data provider Sustainalytics

»Transparent free-float market-cap weighting scheme

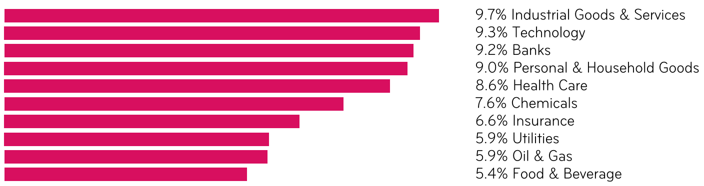
»Low tracking error with similar risk-return profile compared to their underlying indices

»Suitable as underlying for mandates, passive funds, ETFs, structured products and listed derivatives

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 STOXX ESG-X Index	5,528.6	4,035.8	13.7	6.2	125.0	1.6	3.1	0.0	N/A
EURO STOXX Index	5,794.5	4,229.3	14.0	6.3	125.0	1.6	3.0	0.0	2.4

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 STOXX ESG-X Index	0.0	16.4	-1.7	23.7	32.2	N/A	N/A	-1.8	7.4	5.8
EURO STOXX Index	0.1	17.0	-1.1	25.6	34.7	N/A	N/A	-1.1	8.0	6.2
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
EURO STOXX ESG-X Index	10.2	12.0	13.0	11.9	16.7	N/A	N/A	-0.1	0.7	0.3
EURO STOXX Index	10.2	12.1	13.1	11.9	16.8	N/A	N/A	N/A	0.7	0.4
Index to benchmark	**Correlation**					**Tracking error (%)**				
EURO STOXX ESG-X Index	1.0	1.0	1.0	1.0	1.0	0.4	0.4	0.4	0.4	0.3
Index to benchmark	**Beta**					**Annualized information ratio**				
EURO STOXX ESG-X Index	1.0	1.0	1.0	1.0	1.0	-2.4	-2.3	-1.6	-1.4	-1.1

[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on Euribor1m

(EUR, net return), all data as of Jul. 31, 2019

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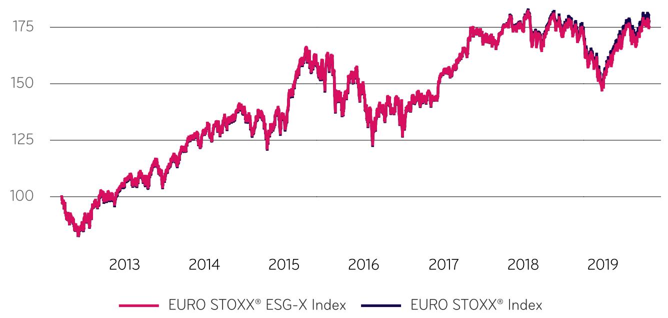
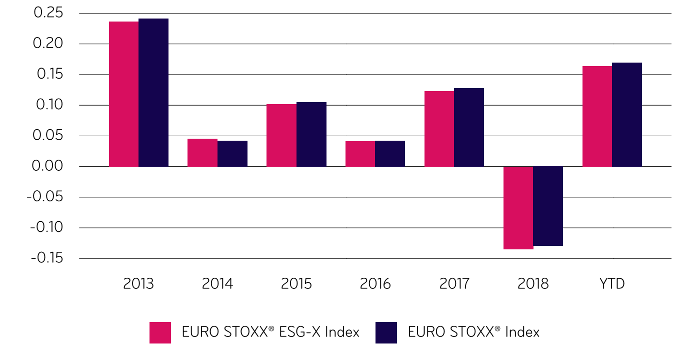
Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/book	Dividend yield (%)	Price/sales	Price/cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
EURO STOXX ESG-X Index	17.0	14.3	15.6	14.2	1.5	2.5	1.1	0.6
EURO STOXX Index	17.2	14.3	15.7	14.2	1.5	2.5	1.0	0.7

Performance and annual returns[3]





Methodology

The STOXX Benchmark ESG-X Indices are based on a selection of STOXX Benchmark Indices and apply standardized ESG exclusion screens.

STOXX excludes companies that Sustainalytics considers to be non-compliant with UN Global Compact Principles, that are involved in controversial weapons (anti-personnel mines, biological and chemical weapons, cluster weapons, depleted uranium, nuclear weapons and white phosphorus weapons), are tobacco producers, or that either derive revenues from thermal coal extraction or exploration, or have power generation capacity that utilizes thermal coal.

The indices are reviewed quarterly and components are weighted by free-float market cap, with a maximum capped weight of 10% for the EURO STOXX 50 ESG-X Index, and 20% for the remaining Benchmark ESG-X Indices. Deleted companies are not replaced.

The indices are subject to the fast-exit rule: in case an index constituents ESG-risk level increases to level 5, the respective constituent will be deleted from the index two dissemination days

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0476172850	SXXGESGX	SXXGESGX	.SXXGESGX
Net Return EUR	CH0476173155	SXXTESGX	SXXTESGX INDEX	.SXXTESGX
Price EUR	CH0476172918	SXXEESGX	SXXEESGX INDEX	.SXXEESGX
Gross Return USD	CH0476173379	SXXESGX		.SXXESGX
Net Return USD	CH0476173114	SXXUESGX		.SXXUESGX
Price USD	CH0476172694	SXXKESGX		.SXXKESGX

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

Quick facts	
Weighting	Fre-float market cap
Cap factor	0.2
No. of components	Variable
Review frequency	Quarterly (Mar., Jun., Sep., Dec)
Calculation/distribution	realtime 15 sec
Calculation hours	09:00:00 18:00:00
Base value/base date	100 as of Mar. 19, 2012
History	Mar. 19, 2012
Inception date	May. 29, 2019

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

[3] STOXX data from Mar. 19, 2012 to Jul. 31, 2019
[4] Net dividend yield is calculated as net return index return minus price index return

(EUR, net return), all data as of Jul. 31, 2019

CONTACT DETAILS

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STOXX is part of Deutsche Boerse Group

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.

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
TOTAL	Oil & Gas	FR	3.10
SAP	Technology	DE	3.01
LVMH MOET HENNESSY	Personal & Household Goods	FR	2.48
LINDE	Chemicals	DE	2.38
ALLIANZ	Insurance	DE	2.21
ASML HLDG	Technology	NL	2.14
SANOFI	Health Care	FR	2.12
SIEMENS	Industrial Goods & Services	DE	1.97
ANHEUSER-BUSCH INBEV	Food & Beverage	BE	1.90
UNILEVER NV	Personal & Household Goods	NL	1.89

[5] Based on the composition as of Jul. 31, 2019