

EURO STOXX[®] 50 ESG INDEX

Index description

The EURO STOXX 50 ESG Index is based on the EURO STOXX 50[®] Index, one of Europe's flagship benchmarks. A set of standardized ESG exclusion screens, based on the responsible policies of leading asset owners, are applied with the aim to reduce reputational and idiosyncratic risks. In addition to the exclusion screens, 10% of companies with the lowest ESG scores are excluded and are replaced by companies with a higher ESG score from the same ICB Supersector as the excluded companies.

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

The EURO STOXX 50 ESG Index is suitable as underlying for mandates, passive funds, ETFs, structured products and listed derivatives.

Key facts

»ESG-screened version of one of Europe's flagship benchmarks, the EURO STOXX 50 Index.

»The screens are based on responsible policies and aim to reduce reputational and idiosyncratic risks.

»10% of companies with the lowest ESG scores are excluded and are replaced by companies with a higher ESG score from the same ICB Supersector.

»Screening provided by award-winning ESG data provider Sustainalytics.

»Transparent free-float market-cap weighting scheme, similar to parent index.

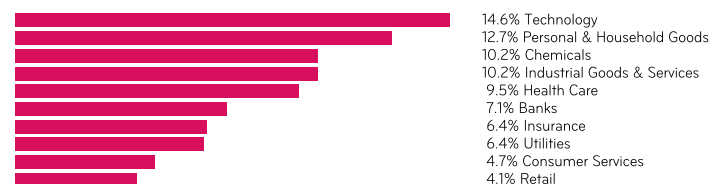
»Low tracking error with similar risk-return profile compared to EURO STOXX 50.

»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 50 ESG Index	2,714.5	2,249.9	45.0	34.6	151.0	11.6	6.7	0.5	22.1
EURO STOXX 50 Index	2,863.5	2,340.2	46.8	36.0	151.0	11.6	6.5	0.5	2.0

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 STOXX 50 ESG Index	2.8	-9.1	-0.1	-2.2	1.8	N/A	N/A	-0.1	-0.8	0.4
EURO STOXX 50 Index	3.1	-12.6	-4.5	-4.4	0.1	N/A	N/A	-4.6	-1.5	0.0
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
EURO STOXX 50 ESG Index	17.2	34.7	29.1	19.8	19.6	N/A	N/A	0.0	-0.0	0.0
EURO STOXX 50 Index	17.9	36.5	30.6	20.6	20.1	N/A	N/A	-0.1	-0.0	0.0
Index to benchmark	Correlation					Tracking error (%)				
EURO STOXX 50 ESG Index	1.0	1.0	1.0	1.0	1.0	1.9	3.1	2.6	1.7	1.4
Index to benchmark	Beta					Annualized information ratio				
EURO STOXX 50 ESG Index	1.0	0.9	0.9	1.0	1.0	-1.7	1.7	1.6	0.3	0.2

¹ For information on data calculation, please refer to STOXX [calculation reference guide](#).

² Based on Euribor1m

(EUR, price), all data as of Aug. 31, 2020

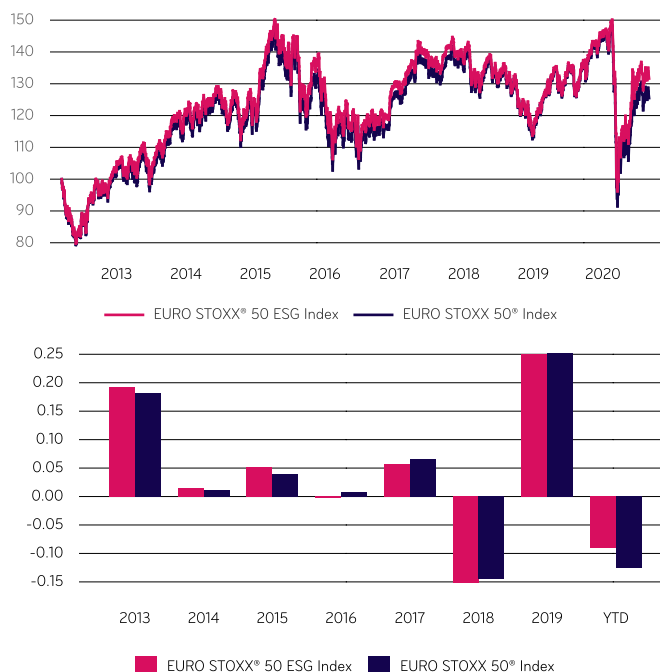
BLUE CHIP INDICES

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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 50 ESG Index	35.3	21.7	21.7	19.6	1.5	2.2	1.1	621.5
EURO STOXX 50 Index	38.2	22.1	21.1	20.0	1.5	2.0	1.0	-843.5

Performance and annual returns³



Methodology

The EURO STOXX 50 ESG Index is based on the EURO STOXX 50 Index, one of Europe's flagship benchmarks. A set of standardized ESG exclusion screens are applied. In addition, 10% of companies with the lowest ESG scores are excluded and are replaced by companies with a higher ESG score from the same ICB Supersector.

STOXX will exclude companies that Sustainalytics considers to be non-compliant with the Global Compact Principles, are involved in controversial weapons, are tobacco producers and that either derive revenues from thermal coal extraction or exploration, or have power generation capacity that utilizes thermal coal. The index is reviewed quarterly, and components are free-float market-cap weighted, with a maximum weight capped at 10%. Deleted companies will be replaced.

The index will be subject to the fast-exit rule: in case an index constituent's ESG-risk level increases to level 5, the respective constituent will be deleted from the index two dissemination days after the announcement, i.e. at the open of the third dissemination day.

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0469557497	SX5GTESG	SX5GTESG	.SX5GTESG
Net Return EUR	CH0469557505	SX5TESG	SX5TESG INDEX	.SX5TESG
Price EUR	CH0469557521	SX5EESG	SX5EESG INDEX	.SX5EESG
Gross Return USD	CH0469557513	SX5GUESG		.SX5GUESG
Net Return USD	CH0469557539	SX5UESG		.SX5UESG
Price USD	CH0469557489	SX5KESG		.SX5KESG

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

Quick facts

Weighting	Free-float market cap
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. 19, 2012
History	Mar. 19, 2012
Inception date	Apr. 30, 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 Aug. 31, 2020

⁴ Net dividend yield is calculated as net return index return minus price index return

(EUR, price), all data as of Aug. 31, 2020

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.

DISCLAIMER

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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.

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
SAP	Technology	DE	6.71
ASML HLDG	Technology	NL	5.95
LINDE	Chemicals	DE	5.17
LVMH MOET HENNESSY	Personal & Household Goods	FR	4.64
SANOFI	Health Care	FR	4.29
SIEMENS	Industrial Goods & Services	DE	3.85
TOTAL	Oil & Gas	FR	3.83
ALLIANZ	Insurance	DE	3.37
L'OREAL	Personal & Household Goods	FR	3.00
UNILEVER NV	Personal & Household Goods	NL	2.96

⁵ Based on the composition as of Aug. 31, 2020
