

# STOXX EUROPE 50 ESG+

## Index description

The STOXX Europe 50 ESG+ Index reflects the STOXX Europe 50 Index after a set of compliance, involvement and ESG performance screens are applied. Companies that are non-compliant based on the ISS-ESG Norms Based Screening assessment or are involved in Controversial Weapons are not eligible for selection. Additional exclusion filters are applied, screening companies for involvement in Tobacco, Thermal Coal, Unconventional Oil & Gas, Civilian Firearms, and Military Contracting. Furthermore, companies with the lowest ESG scores are excluded until a total of 20% (based on number of holdings) of the initial STOXX Europe 50 components are excluded. Each exclusion is replaced by a STOXX Europe 600 company with a higher ESG score from the same ICB Supersector as the excluded company. The index is free-float market capitalization weighted with cap factors imposed on the index components such that the index achieves an overall ESG score that exceeds that of the STOXX Europe 50 Index excluding its worst 22% ESG scorers.

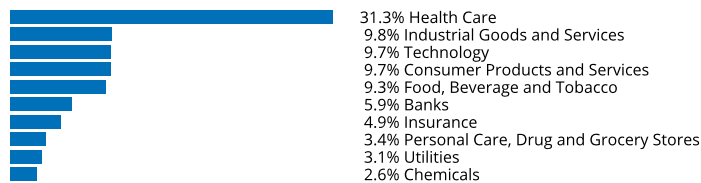
## Key facts

- » ESG screened versions of STOXX Benchmark Indices
- » Indices achieve an overall ESG score that exceeds the underlying
- » Screening provided by award-winning ESG data provider ISS
- » Transparent free-float market-cap weighting scheme
- » Suitable as underlying for mandates, passive funds, ETFs, structured products and listed derivatives

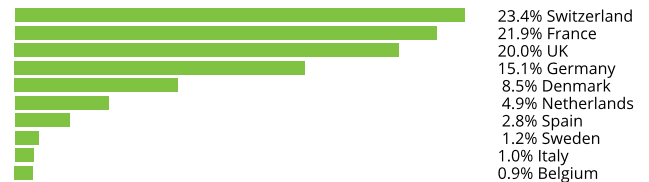
## Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Europe 50 ESG+	4,457.6	3,811.0	76.2	49.3	300.4	11.0	7.9	0.3	13.8
STOXX Europe 600	13,545.6	10,632.0	17.7	6.4	321.7	1.6	3.0	0.0	3.4

## Supersector weighting (top 10)



## Country weighting



## Risk and return figures<sup>1</sup>

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 50 ESG+	-3.6	11.4	23.0	19.2	28.1	N/A	N/A	23.2	6.1	5.1
STOXX Europe 600	-4.3	15.0	19.1	13.5	11.8	N/A	N/A	19.3	4.3	2.3
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
STOXX Europe 50 ESG+	N/A	N/A	18.0	18.2	18.9	N/A	N/A	1.0	0.3	0.2
STOXX Europe 600	N/A	N/A	19.5	19.5	20.6	N/A	N/A	0.8	0.2	0.1
Index to benchmark	Correlation					Tracking error (%)				
STOXX Europe 50 ESG+	0.9	1.0	1.0	1.0	1.0	4.7	4.7	4.7	4.2	4.6
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe 50 ESG+	0.9	0.9	0.9	0.9	0.9	1.7	0.4	0.6	0.3	0.5

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

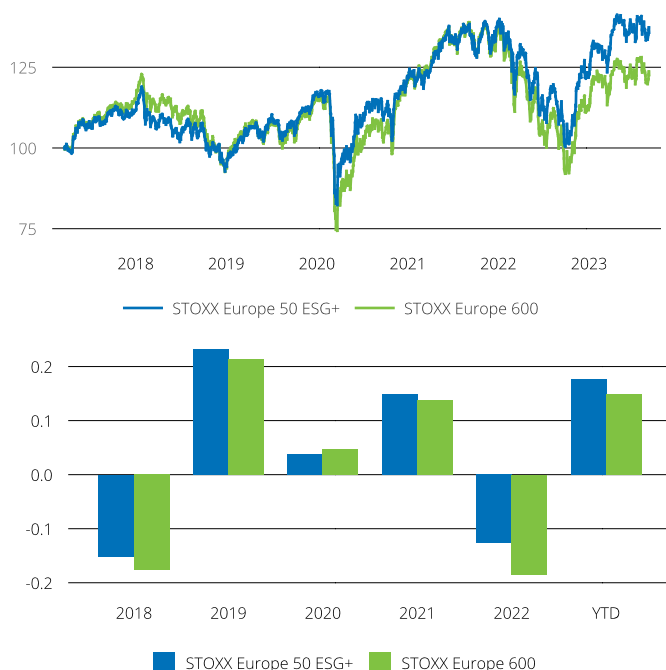
(USD, price), all data as of Aug. 31, 2023

## THEME INDICES

## STOXX EUROPE 50 ESG+

## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Europe 50 ESG+	15.4	14.2	15.1	14.2	2.7	2.9	2.0	7.7
STOXX Europe 600	13.9	12.3	12.3	12.1	1.8	3.2	1.2	11.3

Performance and annual returns<sup>4</sup>

## Methodology

The STOXX Europe 50 ESG+ Index reflects the STOXX Europe 50 Index after a set of compliance, involvement and ESG performance screens are applied. Companies that are non-compliant based on the ISS-ESG Norms Based Screening assessment or are involved in Controversial Weapons are not eligible for selection. Additional exclusion filters are applied, screening companies for involvement in Tobacco, Thermal Coal, Unconventional Oil & Gas, Civilian Firearms, and Military Contracting. Furthermore, companies with the lowest ESG scores are excluded until a total of 20% (based on number of holdings) of the initial STOXX Europe 50 components are excluded. Each exclusion is replaced by a STOXX Europe 600 company with a higher ESG score from the same ICB Supersector as the excluded company. The index is free-float market capitalization weighted with cap factors imposed on the index components such that the index achieves an overall ESG score that exceeds that of the STOXX Europe 50 Index excluding its worst 22% ESG scorers.

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Net Return EUR	CH1169655862	SX5NESGP	SX5NESGP INDEX	.SX5NESGP
Gross Return EUR	CH1169655870	SX5GESGP		.SX5GESGP
Price EUR	CH1169655888	SX5PESGP		.SX5PESGP
Net Return USD	CH1169655896	SX5ZESGP		.SX5ZESGP
Gross Return USD	CH1169655904	SX5LESGP		.SX5LESGP
Price USD	CH1169655912	SX5VESGP		.SX5VESGP

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://www.stoxx.com/data/vendor_codes.html)

## Quick facts

Weighting	Free-float market capitalization
No. of components	50
Review frequency	Quarterly
Calculation/distribution	Realtime 15sec
Calculation hours	09:00:00 18:00:00
Base value/base date	100 as of March. 20, 2017
History	Available from March. 20, 2017
Inception date	July. 21, 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

STOXX customer support | P +41 43 430 7272 | [customersupport@stoxx.com](mailto:customersupport@stoxx.com) | <https://qontigo.com/support/>

## DISCLAIMER

STOXX, Deutsche Boerse Group (DBAG) and their licensors, research partners or data providers do not make any warranties or representations, express or implied, with respect to the timeliness, sequence, accuracy, completeness, currentness, merchantability, quality or fitness for any particular purpose of its index data and exclude any liability in connection therewith. STOXX, DBAG and their licensors, research partners or data providers are not providing investment advice through the publication of indices or in connection therewith. In particular, the inclusion of a company in an index, its weighting, or the exclusion of a company from an index, does not in any way reflect an opinion of STOXX, DBAG or their licensors, research partners or data providers on the merits of that company. Financial instruments based on the STOXX® indices, DAX® indices or on any other indices supported by STOXX are in no way sponsored, endorsed, sold or promoted by STOXX, DBAG or their licensors, research partners or data providers.

## 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.

<sup>3</sup> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Mar. 20, 2017 to Aug. 31, 2023

(USD, price), all data as of Aug. 31, 2023

## STOXX EUROPE 50 ESG+

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
NOVO NORDISK B	Health Care	Denmark	7.88
NESTLE	Food, Beverage and Tobacco	Switzerland	5.91
NOVARTIS	Health Care	Switzerland	5.53
ASTRAZENECA	Health Care	UK	5.49
ROCHE HLDG P	Health Care	Switzerland	5.43
ASML HLDG	Technology	Netherlands	4.88
LVMH MOET HENNESSY	Consumer Products and Services	France	4.05
SAP	Technology	Germany	3.98
SANOFI	Health Care	France	3.21
SIEMENS	Industrial Goods and Services	Germany	2.96

<sup>5</sup> Based on the composition as of Aug. 31, 2023

---