

EURO STOXX 50 ESG FILTERED

Index description

The EURO STOXX 50 ESG Filtered Index tracks the performance of the EURO STOXX 50 after a set of compliance, involvement and ESG screens are applied. Each exclusion is replaced by a EURO STOXX company with a higher ESG score from the same ICB Supersector as the excluded company.

Key facts

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

»EURO STOXX 50 companies are excluded based on compliance, involvement and ESG screens that aim to reduce reputational and idiosyncratic risks.

»The excluded companies are replaced by eligible EURO STOXX companies from within the same ICB Supersector as the excluded companies.

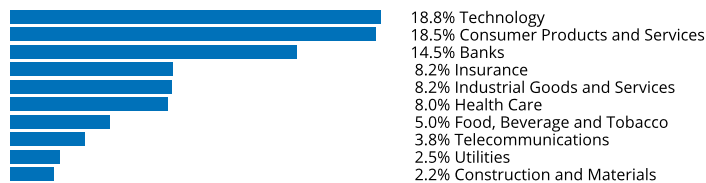
»Suitable as underlying for mandates, passive funds, ETFs, structured products and listed derivatives.

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

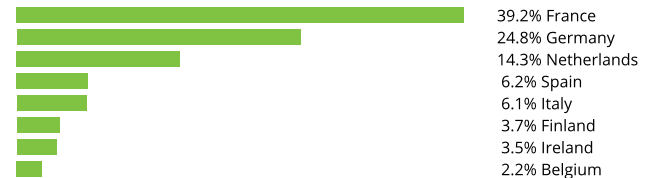
Descriptive statistics

| 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 Filtered | 3,220.6 | 2,344.7 | 46.9 | 38.0 | 213.4 | 3.4 | 9.1 | 0.1 | 16.6 |
| EURO STOXX 50 | 4,011.4 | 3,070.2 | 61.4 | 47.2 | 245.1 | 15.0 | 8.0 | 0.5 | 3.9 |

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 Filtered | -3.1 | 18.7 | 26.4 | 40.5 | 48.9 | N/A | N/A | 26.6 | 12.1 | 8.4 |
| EURO STOXX 50 | -3.8 | 26.2 | 26.3 | 43.6 | 47.7 | N/A | N/A | 26.5 | 12.9 | 8.2 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio | | | | |
| EURO STOXX 50 ESG Filtered | N/A | N/A | 17.5 | 19.3 | 20.6 | N/A | N/A | 1.1 | 0.5 | 0.4 |
| EURO STOXX 50 | N/A | N/A | 16.8 | 19.2 | 21.1 | N/A | N/A | 1.2 | 0.6 | 0.4 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| EURO STOXX 50 ESG Filtered | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 2.4 | 2.4 | 2.7 | 3.1 | 3.0 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| EURO STOXX 50 ESG Filtered | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 3.5 | 1.1 | 0.1 | -0.2 | 0.0 |

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

(EUR, gross return), all data as of Aug. 31, 2023

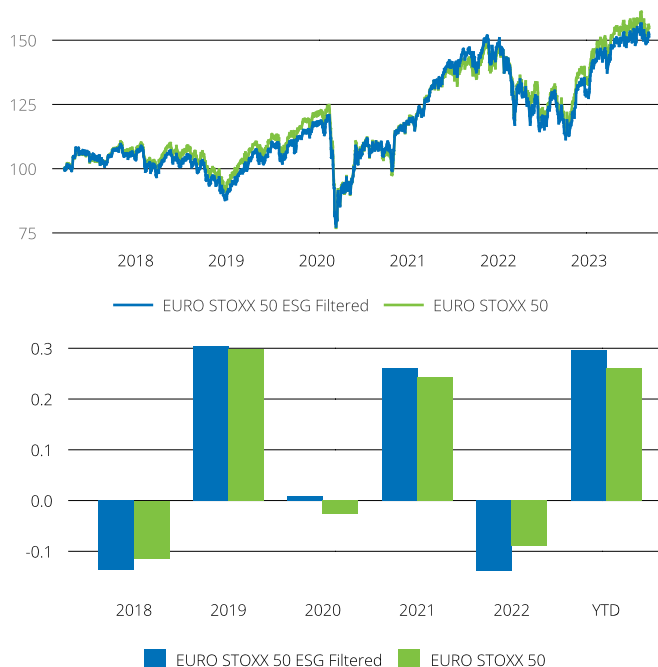
THEME INDICES

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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 |
| EURO STOXX 50 ESG Filtered | 15.4 | 13.5 | 14.3 | 13.3 | 2.0 | 3.6 | 1.6 | 21.0 |
| EURO STOXX 50 | 13.4 | 11.8 | 12.5 | 11.6 | 1.8 | 4.1 | 1.2 | 17.2 |

Performance and annual returns⁴



Methodology

The EURO STOXX 50 ESG Filtered Index reflects the EURO STOXX 50 Index with ESG exclusion screens applied for Norms Based Screening, Human Rights controversy, Environmental Protection controversy, Controversial Weapons, Tobacco, Coal, Unconventional Oil & Gas, Fossil Fuels, Nuclear Power, Civilian Firearms, Military Contracting, emissions intensity and energy consumption intensity. Each exclusion is replaced by a EURO STOXX company with a higher ESG score from the same ICB Supersector as the excluded company.

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|----------|----------------|-----------|
| Net Return EUR | CH0462362028 | SX5RESGF | SX5RESGF INDEX | .SX5RESGF |
| Gross Return EUR | CH0462362036 | SX5WESGF | | .SX5WESGF |
| Price EUR | CH0462362044 | SX5PESGF | SX5PESGF INDEX | .SX5PESGF |
| Net Return USD | CH0462362051 | SX5NESGF | | .SX5NESGF |
| Gross Return USD | CH0462362069 | SX5TESGF | | .SX5TESGF |
| Price USD | CH0462362077 | SX5ZESGF | | .SX5ZESGF |

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

Quick facts

| | |
|--------------------------|--|
| Weighting | free-float market capitalization |
| Cap factor | All components are capped at a maximum weight of 10% |
| 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. 20, 2017 |
| History | Available from Mar. 20, 2017 |
| Inception date | June. 27, 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

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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 gr. div. yield is calculated as gr. return index return minus price index return

⁴ STOXX data from Mar. 20, 2017 to Aug. 31, 2023

(EUR, gross return), all data as of Aug. 31, 2023

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|----------------------|--------------------------------|----------------|-------------------|
| ASML HLDG | Technology | Netherlands | 9.10 |
| LVMH MOET HENNESSY | Consumer Products and Services | France | 8.66 |
| SAP | Technology | Germany | 5.96 |
| SANOFI | Health Care | France | 4.81 |
| L'OREAL | Consumer Products and Services | France | 4.20 |
| SCHNEIDER ELECTRIC | Industrial Goods and Services | France | 3.86 |
| ALLIANZ | Insurance | Germany | 3.86 |
| BNP PARIBAS | Banks | France | 2.98 |
| DEUTSCHE TELEKOM | Telecommunications | Germany | 2.92 |
| HERMES INTERNATIONAL | Consumer Products and Services | France | 2.85 |

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