

# EURO STOXX® 50 ESG INDEX

## Index description

The EURO STOXX 50 ESG Index reflects the EURO STOXX 50 Index with standardized ESG exclusion screens applied for Global Standards Screening, ESG Risk Rating, ESG Controversy, Controversial Weapons, Thermal Coal, Unconventional Oil&Gas, Military Contracting, Small Arms and Tobacco. Furthermore, companies with the lowest ESG scores are excluded until a total of 20% (based on number of holdings) of the initial EURO STOXX 50 components are excluded. Each exclusion is replaced by a EURO STOXX 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 EURO STOXX 50 Index excluding its worst 20% ESG scorers. The EURO STOXX 50 ESG index is designed to have an improved ESG profile over the EURO STOXX 50 index and is thus benchmarked against the EURO STOXX 50 for its ESG score improvement exercise.

## 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.

»20% EURO STOXX 50 companies are excluded based on compliance, Controversy Rating, ESG Risk Ratings, Product involvement and ESG performance screens.

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

»Replacement companies have higher ESG scores.

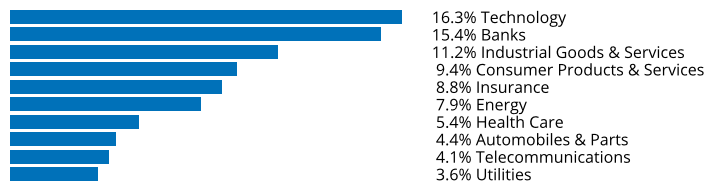
»Screening provided by award-winning ESG data provider Sustainalytics.

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

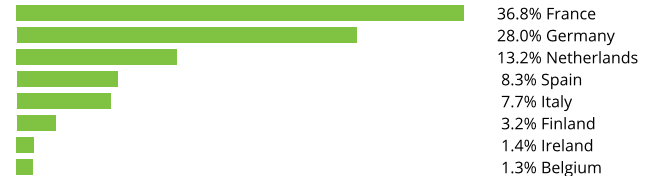
## Descriptive statistics

| 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 | 2,699.7              | 2,135.6    | 42.7                 | 31.8   | 202.9   | 5.5      | 9.5                  | 0.3      | 28.0           |
| EURO STOXX 50 Index     | 4,188.2              | 3,194.7    | 63.9                 | 48.5   | 262.9   | 14.4     | 8.2                  | 0.5      | 3.9            |

## 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  |
| EURO STOXX 50 ESG Index   | 1.5                       | 16.7 | 18.8 | 41.0 | 32.3 | N/A                                  | N/A  | 19.0 | 12.3 | 5.8 |
| EURO STOXX 50 Index       | 1.6                       | 17.9 | 20.6 | 40.9 | 26.8 | N/A                                  | N/A  | 20.8 | 12.2 | 4.9 |
| Index volatility and risk | Annualized volatility (%) |      |      |      |      | Annualized Sharpe ratio <sup>2</sup> |      |      |      |     |
| EURO STOXX 50 ESG Index   | 15.8                      | 15.4 | 16.7 | 18.9 | 20.5 | N/A                                  | N/A  | 1.0  | 0.6  | 0.3 |
| EURO STOXX 50 Index       | 16.7                      | 15.5 | 16.9 | 19.3 | 21.1 | N/A                                  | N/A  | 1.1  | 0.6  | 0.2 |
| Index to benchmark        | Correlation               |      |      |      |      | Tracking error (%)                   |      |      |      |     |
| EURO STOXX 50 ESG Index   | 1.0                       | 1.0  | 1.0  | 1.0  | 1.0  | 2.2                                  | 1.9  | 1.7  | 1.7  | 1.8 |
| Index to benchmark        | Beta                      |      |      |      |      | Annualized information ratio         |      |      |      |     |
| EURO STOXX 50 ESG Index   | 0.9                       | 1.0  | 1.0  | 1.0  | 1.0  | -0.9                                 | -0.9 | -0.9 | -0.0 | 0.4 |

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

<sup>2</sup> Based on EURIBOR1M

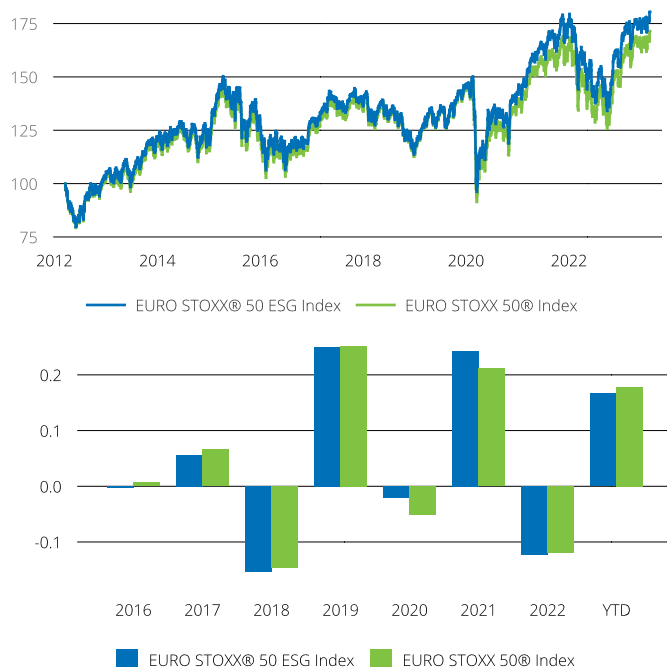
(EUR, price), all data as of Jul. 31, 2023

## BLUE CHIP INDICES

## EURO STOXX® 50 ESG INDEX

## Fundamentals (for last 12 months)

| Index                   | Price/earnings<br>incl. negative |           | Price/earnings<br>excl. negative |           | Price/<br>book | Dividend<br>yield (%) <sup>3</sup> | Price/<br>sales | Price/<br>cash flow |
|-------------------------|----------------------------------|-----------|----------------------------------|-----------|----------------|------------------------------------|-----------------|---------------------|
|                         | Trailing                         | Projected | Trailing                         | Projected | Trailing       | Trailing                           | Trailing        | Trailing            |
| EURO STOXX 50 ESG Index | 13.1                             | 11.6      | 12.7                             | 11.5      | 1.7            | 3.3                                | 1.2             | 17.0                |
| EURO STOXX 50 Index     | 14.0                             | 12.2      | 13.3                             | 12.1      | 1.9            | 3.1                                | 1.2             | 17.7                |

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

## Methodology

The EURO STOXX 50 ESG Index reflects the EURO STOXX 50 Index with standardized ESG exclusion screens applied for Global Standards Screening, ESG Risk Rating, ESG Controversy, Controversial Weapons, Thermal Coal, Unconventional Oil&Gas, Military Contracting, Small Arms and Tobacco. Furthermore, companies with the lowest ESG scores are excluded until a total of 20% (based on number of holdings) of the initial EURO STOXX 50 components are excluded. Each exclusion is replaced by a EURO STOXX 50 company with a higher ESG score from the same ICB Supersector as the excluded company. The index is reviewed quarterly, and 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 EURO STOXX 50 Index excluding its worst 20% ESG scorers. The EURO STOXX 50 ESG index is designed to have an improved ESG profile over the EURO STOXX 50 index and is thus benchmarked against the EURO STOXX 50 for its ESG score improvement exercise.

## Versions and symbols

| Index            | ISIN         | Symbol   | Bloomberg      | Reuters   |
|------------------|--------------|----------|----------------|-----------|
| Gross Return EUR | CH0469557497 | SX5GTESG | SX5GTESG INDEX | .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](http://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 March. 19, 2012    |
| History                  | Available from Mar. 19, 2012 |
| Inception date           | April. 30, 2019              |

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.

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

<sup>4</sup> STOXX data from Mar. 19, 2012 to Jul. 31, 2023

(EUR, price), all data as of Jul. 31, 2023

## EURO STOXX® 50 ESG INDEX

Top 10 Components<sup>5</sup>

| <b>Company</b>     | <b>Supersector</b>           | <b>Country</b> | <b>Weight (%)</b> |
|--------------------|------------------------------|----------------|-------------------|
| ASML HLDG          | Technology                   | Netherlands    | 9.50              |
| TOTALENERGIES      | Energy                       | France         | 6.44              |
| L'OREAL            | Consumer Products & Services | France         | 4.81              |
| SCHNEIDER ELECTRIC | Industrial Goods & Services  | France         | 4.33              |
| ALLIANZ            | Insurance                    | Germany        | 4.11              |
| SAP                | Technology                   | Germany        | 3.86              |
| SIEMENS            | Industrial Goods & Services  | Germany        | 3.32              |
| BNP PARIBAS        | Banks                        | France         | 3.29              |
| DEUTSCHE TELEKOM   | Telecommunications           | Germany        | 3.22              |
| SANOFI             | Health Care                  | France         | 3.18              |

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

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