EURO STOXX® 50 ESG FILTERED INDEX

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.

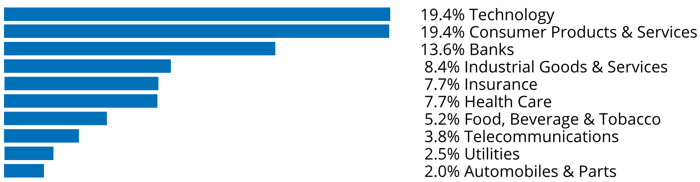
»Suitable as underlying for mandates, passive funds, ETFs, structured products and listed derivatives.

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

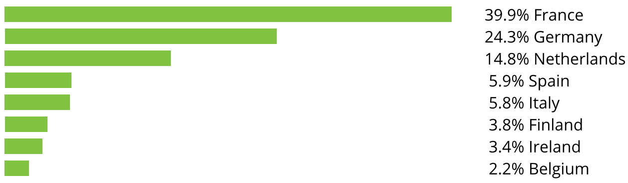
Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
EURO STOXX 50 ESG Filtered Index	3,610.5	2,609.8	52.2	41.8	253.9	2.9	9.7	0.1	16.6
EURO STOXX 50 Index	4,502.8	3,429.1	68.6	51.2	291.6	13.3	8.5	0.4	3.9

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 50 ESG Filtered Index	7.0	20.7	32.9	30.6	23.9	N/A	N/A	33.2	9.4	4.4
EURO STOXX 50 Index	6.7	18.5	32.9	32.1	21.1	N/A	N/A	33.2	9.8	3.9
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
EURO STOXX 50 ESG Filtered Index	15.3	20.2	24.0	23.2	23.3	N/A	N/A	1.0	0.4	0.2
EURO STOXX 50 Index	15.6	19.7	23.4	23.1	23.7	N/A	N/A	1.1	0.4	0.2
Index to benchmark	**Correlation**					**Tracking error (%)**				
EURO STOXX 50 ESG Filtered Index	1.0	1.0	1.0	1.0	1.0	1.3	2.5	3.0	3.1	3.0
Index to benchmark	**Beta**					**Annualized information ratio**				
EURO STOXX 50 ESG Filtered Index	1.0	1.0	1.0	1.0	1.0	2.3	1.5	0.0	-0.1	0.1

[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on EURIBOR1M

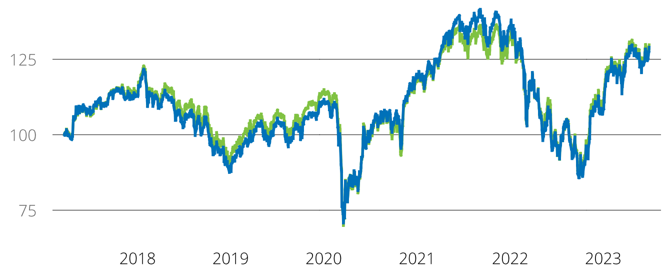
(USD, price), all data as of Jun. 30, 2023

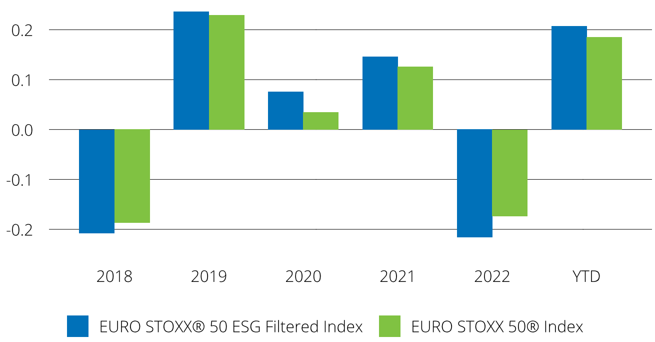
THEME INDICES
EURO STOXX® 50 ESG FILTERED INDEX

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 Index	16.6	14.1	16.0	13.9	2.1	2.8	1.7	20.5
EURO STOXX 50 Index	14.4	12.2	13.4	12.0	1.9	3.4	1.2	17.0

Performance and annual returns[4]





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
Gross Return	EUR	CH0462362036	SX5WESGF		.SX5WESGF
Net Return	EUR	CH0462362028	SX5RESGF	SX5RESGF INDEX	.SX5RESGF
Price	EUR	CH0462362044	SX5PESGF	SX5PESGF INDEX	.SX5PESGF
Gross Return	USD	CH0462362069	SX5TESGF		.SX5TESGF
Net Return	USD	CH0462362051	SX5NESGF		.SX5NESGF
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
STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | https://qontigo.com/support/

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] Net dividend yield is calculated as net return index return minus price index return
[4] STOXX data from Mar. 20, 2017 to Jun. 30, 2023

(USD, price), all data as of Jun. 30, 2023

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
ASML HLDG	Technology	Netherlands	9.73
LVMH MOET HENNESSY	Consumer Products & Services	France	9.36
SAP	Technology	Germany	5.68
SANOFI	Health Care	France	4.70
L'OREAL	Consumer Products & Services	France	4.33
SCHNEIDER ELECTRIC	Industrial Goods & Services	France	3.97
ALLIANZ	Insurance	Germany	3.59
HERMES INTERNATIONAL	Consumer Products & Services	France	2.92
DEUTSCHE TELEKOM	Telecommunications	Germany	2.90
BNP PARIBAS	Banks	France	2.83

[5] Based on the composition as of Jun. 30, 2023