EURO STOXX® 50 ESG+ INDEX

Index description

The EURO STOXX 50 ESG+ Index reflects the EURO STOXX 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 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 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

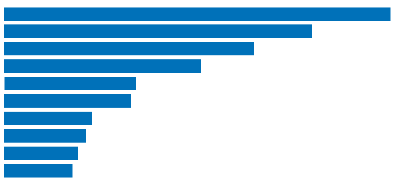
»Transparent free-float market cap weighting scheme

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

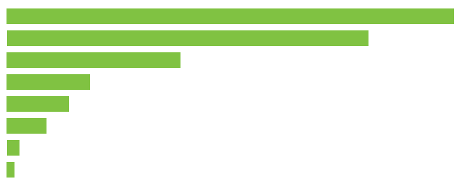
Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
EURO STOXX 50 ESG+ Index	2,998.5	2,320.1	46.4	29.8	268.9	4.1	11.6	0.2	15.0
EURO STOXX Index	7,351.5	5,227.4	18.0	7.3	288.6	0.9	5.5	0.0	3.1

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+ Index	-5.6	12.5	9.7	33.3	15.3	N/A	N/A	9.8	10.1	2.9
EURO STOXX Index	-6.8	8.5	4.8	26.5	6.8	N/A	N/A	4.8	8.2	1.3
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio[2]				
EURO STOXX 50 ESG+ Index	15.2	21.0	25.1	23.4	23.3	N/A	N/A	0.2	0.4	0.1
EURO STOXX Index	14.1	19.9	24.0	22.3	22.6	N/A	N/A	0.1	0.3	0.1
Index to benchmark	Correlation					Tracking error (%)				
EURO STOXX 50 ESG+ Index	1.0	1.0	1.0	1.0	1.0	3.4	3.1	3.2	2.9	2.9
Index to benchmark	Beta					Annualized information ratio				
EURO STOXX 50 ESG+ Index	1.1	1.0	1.0	1.0	1.0	4.4	3.0	1.5	0.7	0.6

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

(USD, price), all data as of May 31, 2023

STOXX INDICES

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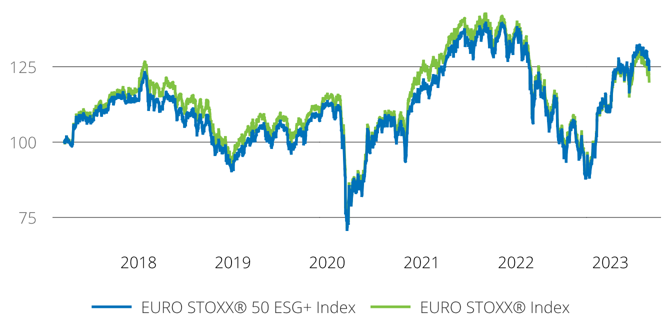
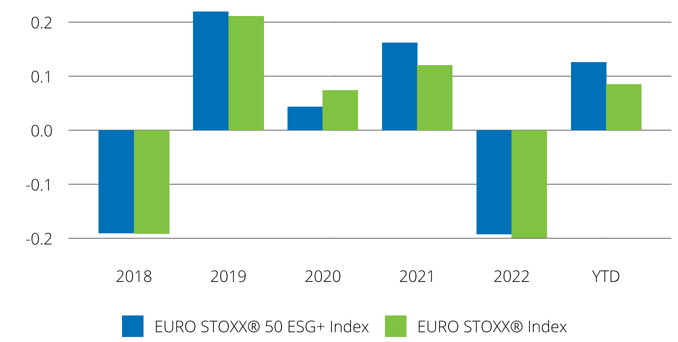
Fundamentals (for last 12 months)

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+ Index	15.0	12.7	14.2	12.4	1.9	2.8	1.3	18.2
EURO STOXX Index	15.0	11.9	13.2	11.6	1.6	2.6	1.0	1.1

Performance and annual returns[4]





Methodology

The EURO STOXX 50 ESG+ Index reflects the EURO STOXX 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 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 22% ESG scorers.

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH1169655946	S5EGESGP		.S5EGESGP
Net Return	EUR	CH1169655938	S5ENESGP	S5ENESGP INDEX	.S5ENESGP
Price	EUR	CH1169655953	S5EPESGP		.S5EPESGP
Gross Return	USD	CH1169655979	S5ELESGP		.S5ELESGP
Net Return	USD	CH1169655961	S5EZESGP		.S5EZESGP
Price	USD	CH1169655987	S5EVESGP		.S5EVESGP

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

Quick facts

Weighting	Free-float market capitalization
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. 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

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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] Net dividend yield is calculated as net return index return minus price index return
[4] STOXX data from Mar. 20, 2017 to May 31, 2023

(USD, price), all data as of May 31, 2023

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
ASML HLDG	Technology	Netherlands	11.59
LVMH MOET HENNESSY	Consumer Products & Services	France	6.64
SAP	Technology	Germany	5.75
SIEMENS	Industrial Goods & Services	Germany	5.28
SANOFI	Health Care	France	4.98
L'OREAL	Consumer Products & Services	France	4.43
SCHNEIDER ELECTRIC	Industrial Goods & Services	France	4.23
ALLIANZ	Insurance	Germany	3.71
DEUTSCHE TELEKOM	Telecommunications	Germany	3.31
BNP PARIBAS	Banks	France	2.82

[5] Based on the composition as of May 31, 2023