

# EURO STOXX® SUSTAINABILITY EX ALCOHOL GAMBLING TOBACCO ARMAMENTS & FIREARMS

## Index description

The EURO STOXX Sustainability Index ex AGTAF offers a consistent, flexible and investable representation of the largest sustainability leaders in the Eurozone, excluding companies which generate revenues from alcohol, gambling, tobacco, armaments and firearms.

With a variable number of components, the EURO STOXX Sustainability Index ex AGTAF covers stocks from 11 Eurozone countries: Austria, Belgium, Finland, France, Germany, Ireland, Italy, Luxembourg, the Netherlands, Portugal and Spain.

The ratings are based on the proprietary research approach of Bank Sarasin. Their analysis is based on industry-specific and other criteria that cover the three most important dimensions of sustainability: environmental, social and governance.

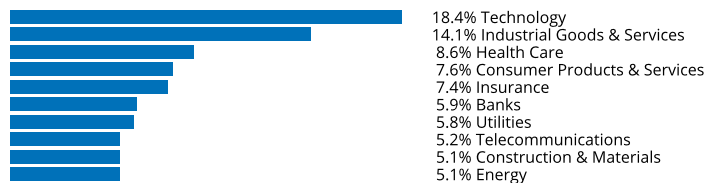
## Key facts

» Very suitable for asset managers, as they provide them with comprehensive and accurate benchmarks for European sustainability portfolios

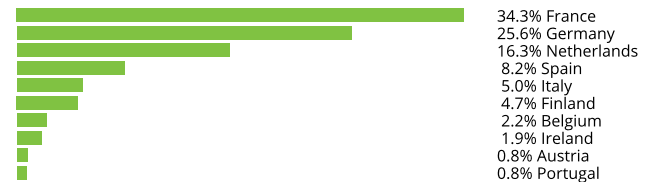
## Descriptive statistics

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 Sustainability ex Alcohol Gambling Tobacco Armaments & Firearms	4,926.3	3,585.1	17.2	7.3	270.7	0.8	7.6	0.0	8.7
EURO STOXX Index	6,895.1	4,903.0	16.8	6.8	270.7	0.8	5.5	0.0	3.1

## 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 Sustainability ex Alcohol Gambling Tobacco Armaments & Firearms	-1.8	10.5	7.2	34.3	34.7	N/A	N/A	7.3	10.4	6.2
EURO STOXX Index	-2.5	10.6	7.9	41.5	30.6	N/A	N/A	8.0	12.4	5.5
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
EURO STOXX Sustainability ex Alcohol Gambling Tobacco Armaments & Firearms	12.0	14.6	17.6	17.9	19.0	N/A	N/A	0.2	0.5	0.3
EURO STOXX Index	12.3	15.2	17.7	18.5	19.9	N/A	N/A	0.3	0.6	0.3
Index to benchmark	Correlation					Tracking error (%)				
EURO STOXX Sustainability ex Alcohol Gambling Tobacco Armaments & Firearms	1.0	1.0	1.0	1.0	1.0	1.3	1.8	1.9	2.5	2.5
Index to benchmark	Beta					Annualized information ratio				
EURO STOXX Sustainability ex Alcohol Gambling Tobacco Armaments & Firearms	1.0	1.0	1.0	1.0	0.9	6.3	-0.1	-0.4	-0.8	0.2

<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide.

<sup>2</sup> Based on EURIBOR1M

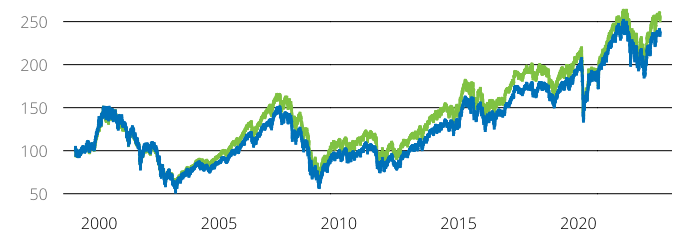
(EUR, net return), all data as of May 31, 2023

## SUSTAINABILITY INDICES

## EURO STOXX® SUSTAINABILITY EX ALCOHOL GAMBLING

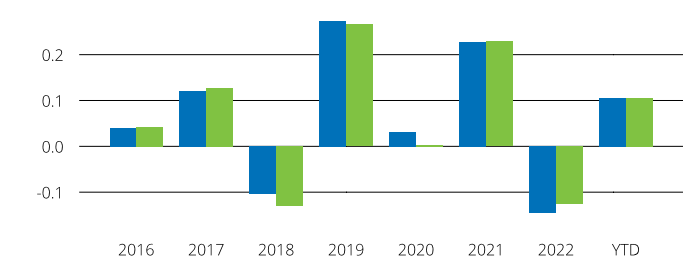
## Fundamentals (for last 12 months)

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
EURO STOXX Sustainability ex Alcohol Gambling Tobacco Armaments & Firearms	17.6	13.5	15.7	13.1	1.9	2.5	1.1	0.9
EURO STOXX Index	15.0	11.9	13.2	11.6	1.6	2.6	1.0	1.1

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

— EURO STOXX® Sustainability ex Alcohol Gambling Tobacco Armaments & Firearms Index

— EURO STOXX® Index



■ EURO STOXX® Sustainability ex Alcohol Gambling Tobacco Armaments & Firearms Index

■ EURO STOXX® Index

## Methodology

Components are selected from the EURO STOXX Index according to their sustainability rating (combination of company and sector rating) while excluding companies which generate revenues from alcohol, gambling, tobacco, armaments and firearms. All companies with a positive sustainability rating are included in the index.

A rating is defined as positive if the combination of the company and the sector rating results in a shaded matrix field in the Sarasin Sustainability Matrix.

In deviation from Bank J. Safra Sarasin's standard approach, STOXX is including tobacco, adult entertainment and defense & armament in the universe for STOXX Europe Sustainability and EURO STOXX Sustainability. These criteria are considered for exclusion in the indices STOXX Europe/ EURO STOXX Sustainability ex AGTAF/ ex AGTAF respectively.

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Net Return EUR	CH0012766579	SUXT	SUXT INDEX	.SUXT
Net Return EUR	CH0012766579	SUXT	SUXT INDEX	.SUXT
Price EUR	CH0012766447	SUXE	SUXE INDEX	.SUXE
Price EUR	CH0012766447	SUXE	SUXE INDEX	.SUXE
Net Return USD	CH0012766637	SUXU	SUXU INDEX	.SUXU
Net Return USD	CH0012766637	SUXU	SUXU INDEX	.SUXU
Price USD	CH0012766603	SUXK	SUXK INDEX	.SUXK
Price USD	CH0012766603	SUXK	SUXK INDEX	.SUXK

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	No
No. of components	Variable
Review frequency	Annually in September
Calculation/distribution	Price (EUR): realtime (every 15 seconds)
Calculation hours	Realtime: 9:00 am CET - 6:00 pm CET
Base value/base date	100 as of Dec. 31, 1998
History	Available daily back to 100 as of Dec. 31, 1998
Inception date	Oct. 15, 2001

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 Jan. 04, 1999 to May 31, 2023

## SUSTAINABILITY INDICES

EURO STOXX® SUSTAINABILITY EX ALCOHOL GAMBLING TOBACCO  
ARMAMENTS & FIREARMS INDEXTop 10 Components<sup>5</sup>

Company	Supersector	Country	Weight (%)
ASML.HLDG	Technology	Netherlands	7.55
TOTALENERGIES	Energy	France	3.69
SAP	Technology	Germany	3.49
SIEMENS	Industrial Goods & Services	Germany	3.20
SANOFI	Health Care	France	3.02
L'OREAL	Consumer Products & Services	France	2.69
SCHNEIDER ELECTRIC	Industrial Goods & Services	France	2.57
AIR LIQUIDE	Chemicals	France	2.29
ALLIANZ	Insurance	Germany	2.25
DEUTSCHE TELEKOM	Telecommunications	Germany	2.01

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