

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.

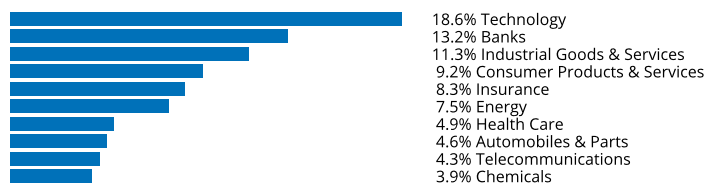
»Screening provided by award-winning ESG data provider Sustainalytics.

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

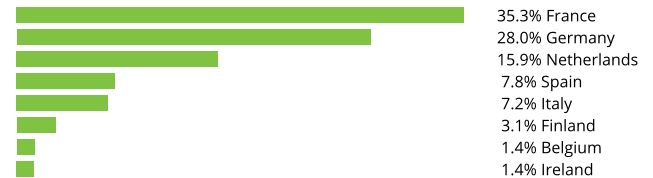
Descriptive statistics

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	2,711.8	2,164.7	43.3	30.8	253.9	6.5	11.7	0.3	27.1
EURO STOXX 50 Index	3,950.1	3,013.5	60.3	44.9	270.7	12.1	9.0	0.4	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 Index	-2.6	10.5	9.8	39.6	29.5	N/A	N/A	9.9	11.9	5.4
EURO STOXX 50 Index	-3.2	11.2	11.3	38.3	23.8	N/A	N/A	11.4	11.5	4.4
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
EURO STOXX 50 ESG Index	13.6	16.3	18.4	19.6	20.5	N/A	N/A	0.4	0.5	0.2
EURO STOXX 50 Index	13.5	16.2	18.5	20.0	21.1	N/A	N/A	0.4	0.5	0.2
Index to benchmark	Correlation					Tracking error (%)				
EURO STOXX 50 ESG Index	1.0	1.0	1.0	1.0	1.0	2.0	1.8	1.6	1.7	1.8
Index to benchmark	Beta					Annualized information ratio				
EURO STOXX 50 ESG Index	1.0	1.0	1.0	1.0	1.0	3.9	-0.8	-0.9	0.1	0.4

¹ For information on data calculation, please refer to STOXX calculation reference guide.

² Based on EURIBOR1M

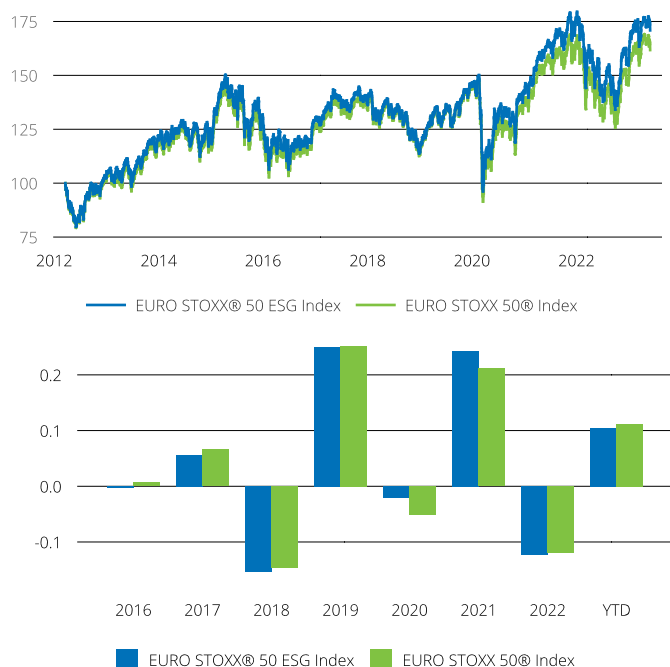
(EUR, price), all data as of May 31, 2023

BLUE CHIP INDICES

EURO STOXX® 50 ESG 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 Index	13.0	11.1	12.2	11.0	1.6	3.0	1.1	15.6
EURO STOXX 50 Index	13.9	11.6	13.0	11.5	1.8	2.9	1.1	16.5

Performance and annual returns⁴

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	SX5GTEG	SX5GTEG INDEX	.SX5GTEG
Net Return EUR	CH0469557505	SX5TEG	SX5TEG INDEX	.SX5TEG
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

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.

³ Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Mar. 19, 2012 to May 31, 2023

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
ASML HLDG	Technology	Netherlands	11.73
TOTALENERGIES	Energy	France	6.11
L'OREAL	Consumer Products & Services	France	4.46
SCHNEIDER ELECTRIC	Industrial Goods & Services	France	4.26
SAP	Technology	Germany	4.00
ALLIANZ	Insurance	Germany	3.73
SIEMENS	Industrial Goods & Services	Germany	3.67
SANOFI	Health Care	France	3.47
DEUTSCHE TELEKOM	Telecommunications	Germany	3.32
IBERDROLA	Utilities	Spain	3.10

⁵ Based on the composition as of May 31, 2023
