

# STOXX® EUROPE 50 ESG+ INDEX

## Index description

The STOXX Europe 50 ESG+ Index reflects the STOXX Europe 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 STOXX Europe 50 components are excluded. Each exclusion is replaced by a STOXX Europe 600 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 STOXX Europe 50 Index excluding its worst 22% ESG scorers.

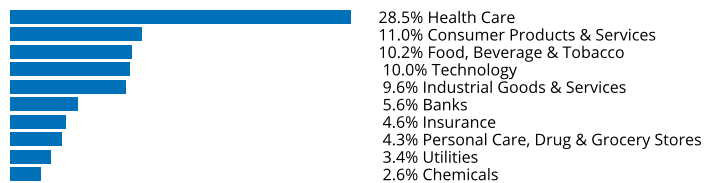
## Key facts

- »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

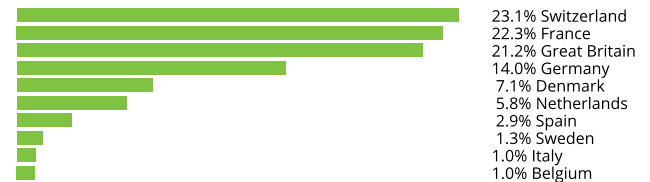
## Descriptive statistics

| Index                      | Market cap (EUR bn.) |            | Components (EUR bn.) |        |         |          | Component weight (%) |          | Turnover (%)   |
|----------------------------|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
|                            | Full                 | Free-float | Mean                 | Median | Largest | Smallest | Largest              | Smallest | Last 12 months |
| STOXX Europe 50 ESG+ Index | 4,562.8              | 3,849.7    | 77.0                 | 52.6   | 249.1   | 12.4     | 6.5                  | 0.3      | 12.3           |
| STOXX Europe 600 Index     | 12,333.3             | 9,683.0    | 16.1                 | 5.6    | 304.5   | 0.4      | 3.1                  | 0.0      | 3.4            |

## 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  |
| STOXX Europe 50 ESG+ Index | -1.9                      | 9.3  | 8.5  | 34.9 | 40.4 | N/A                                  | N/A | 8.6  | 10.6 | 7.1 |
| STOXX Europe 600 Index     | -3.2                      | 6.3  | 1.9  | 28.9 | 17.9 | N/A                                  | N/A | 1.9  | 8.9  | 3.4 |
| Index volatility and risk  | Annualized volatility (%) |      |      |      |      | Annualized Sharpe ratio <sup>2</sup> |     |      |      |     |
| STOXX Europe 50 ESG+ Index | 11.2                      | 11.7 | 14.0 | 15.3 | 16.6 | N/A                                  | N/A | 0.4  | 0.6  | 0.4 |
| STOXX Europe 600 Index     | 11.4                      | 12.8 | 15.5 | 16.3 | 18.0 | N/A                                  | N/A | -0.0 | 0.5  | 0.2 |
| Index to benchmark         | Correlation               |      |      |      |      | Tracking error (%)                   |     |      |      |     |
| STOXX Europe 50 ESG+ Index | 0.9                       | 0.9  | 0.9  | 1.0  | 1.0  | 3.8                                  | 5.0 | 4.9  | 4.2  | 4.5 |
| Index to benchmark         | Beta                      |      |      |      |      | Annualized information ratio         |     |      |      |     |
| STOXX Europe 50 ESG+ Index | 0.9                       | 0.8  | 0.9  | 0.9  | 0.9  | 3.8                                  | 1.3 | 1.2  | 0.3  | 0.7 |

<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 May 31, 2023

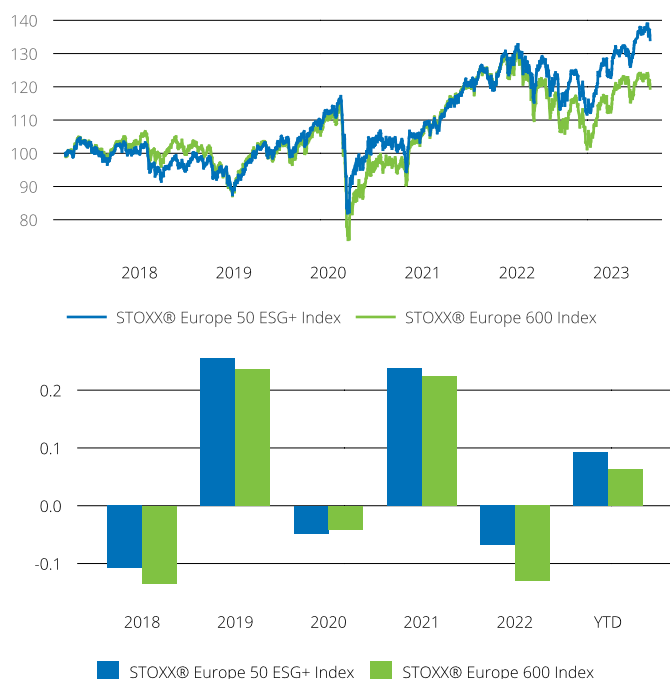
# STOXX INDICES

## STOXX® EUROPE 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            |
| STOXX Europe 50 ESG+ Index | 19.1                             | 15.2      | 18.7                             | 15.2      | 2.8            | 2.6                                | 2.0             | 19.6                |
| STOXX Europe 600 Index     | 15.2                             | 12.7      | 13.4                             | 12.5      | 1.8            | 2.7                                | 1.2             | 1.7                 |

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



### Methodology

The STOXX Europe 50 ESG+ Index reflects the STOXX Europe 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 STOXX Europe 50 components are excluded. Each exclusion is replaced by a STOXX Europe 600 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 STOXX Europe 50 Index excluding its worst 22% ESG scorers.

### Versions and symbols

| Index            | ISIN         | Symbol    | Bloomberg      | Reuters    |
|------------------|--------------|-----------|----------------|------------|
| Gross Return EUR | CH1169655870 | SX5GESGP  |                | .SX5GESGP  |
| Net Return EUR   | CH1169655862 | SX5NESGP  | SX5NESGP INDEX | .SX5NESGP  |
| Price EUR        | CH1169655888 | SX5PESGP  |                | .SX5PESGP  |
| Gross Return USD | CH1169655904 | SX5LES GP |                | .SX5LES GP |
| Net Return USD   | CH1169655896 | SX5ZESGP  |                | .SX5ZESGP  |
| Price USD        | CH1169655912 | SX5VESGP  |                | .SX5VESGP  |

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 capitalization |
| No. of components        | 50                               |
| Review frequency         | Quarterly                        |
| Calculation/distribution | Realtime 15sec                   |
| 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.

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

<sup>4</sup> STOXX data from Mar. 20, 2017 to May 31, 2023

## STOXX® EUROPE 50 ESG+ INDEX

Top 10 Components<sup>5</sup>

| <b>Company</b>     | <b>Supersector</b>                   | <b>Country</b> | <b>Weight (%)</b> |
|--------------------|--------------------------------------|----------------|-------------------|
| NESTLE             | Food, Beverage & Tobacco             | Switzerland    | 6.47              |
| NOVO NORDISK B     | Health Care                          | Denmark        | 6.39              |
| ASML HLDG          | Technology                           | Netherlands    | 5.75              |
| ASTRAZENECA        | Health Care                          | Great Britain  | 5.46              |
| ROCHE HLDG P       | Health Care                          | Switzerland    | 5.40              |
| NOVARTIS           | Health Care                          | Switzerland    | 4.88              |
| LVMH MOET HENNESSY | Consumer Products & Services         | France         | 4.49              |
| SAP                | Technology                           | Germany        | 3.25              |
| UNILEVER PLC       | Personal Care, Drug & Grocery Stores | Great Britain  | 3.20              |
| SIEMENS            | Industrial Goods & Services          | Germany        | 2.98              |

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

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