

STOXX EUROPE 50 ESG-X

Index description

The STOXX Benchmark ESG-X Indices are based on a selection of STOXX Benchmark Indices and apply standardized ESG exclusion screens. The screens are based on the responsible policies of leading asset owners and aim to reduce reputational and idiosyncratic risks.

STOXX excludes companies that Sustainalytics considers to be non-compliant based on Sustainalytics Global Standards Screening assessment, that are involved in Controversy Rating, Unconventional Oil & Gas, Small Arms, Military Weapons, ESG Risk Ratings, Controversial Weapons, are tobacco producers, or that either derive revenues from thermal coal extraction or exploration, or have power generation capacity that utilizes thermal coal.

STOXX Benchmark ESG-X Indices are suitable as underlying indices for mandates, passive funds, ETFs, structured products and listed derivatives, with the ambition to increase liquidity and lower the cost of trading.

Key facts

»ESG screened versions of STOXX Benchmark Indices.

»Screens are based on responsible policies and aim to reduce reputational and idiosyncratic risks.

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

»Transparent free-float market cap weighting scheme.

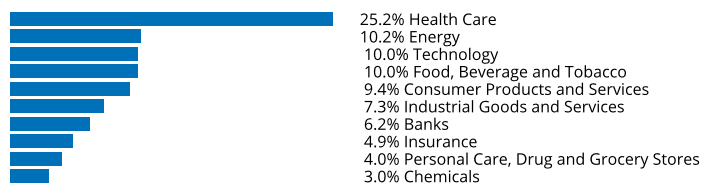
»Low tracking error with similar risk-return profile compared to their underlying indices.

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

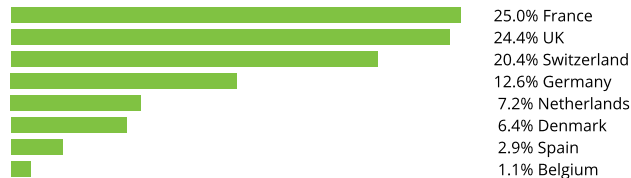
Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Europe 50 ESG-X	5,559.0	4,672.4	111.2	78.5	321.7	24.0	6.9	0.5	10.7
STOXX Europe 50	6,173.4	5,188.8	103.8	73.4	321.7	24.0	6.2	0.5	4.7

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
STOXX Europe 50 ESG-X	-3.3	13.6	26.2	31.6	39.2	N/A	N/A	26.4	9.7	6.9
STOXX Europe 50	-3.4	20.3	25.5	31.8	39.7	N/A	N/A	25.7	9.7	7.0
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 50 ESG-X	N/A	N/A	17.8	18.4	19.5	N/A	N/A	1.1	0.5	0.3
STOXX Europe 50	N/A	N/A	17.8	18.5	19.6	N/A	N/A	1.1	0.5	0.3
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 50 ESG-X	1.0	1.0	1.0	1.0	1.0	0.8	0.8	0.7	0.7	0.9
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 50 ESG-X	1.0	1.0	1.0	1.0	1.0	2.2	0.9	0.7	-0.1	-0.1

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

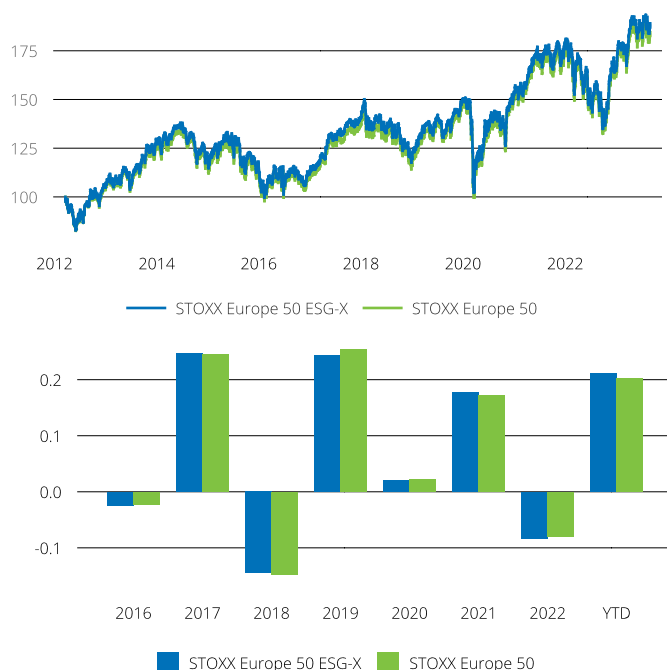
(USD, net return), all data as of Aug. 31, 2023

ENVIRONMENTAL SOCIAL STOXX EUROPE 50 ESG-X

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
STOXX Europe 50 ESG-X	13.0	12.9	12.8	12.9	2.4	3.2	1.6	16.6
STOXX Europe 50	12.8	12.6	12.6	12.6	2.3	3.3	1.5	16.3

Performance and annual returns⁴



Methodology

The STOXX Benchmark ESG-X Indices are based on a selection of STOXX Benchmark Indices and apply standardized ESG exclusion screens.

STOXX excludes companies that Sustainalytics considers to be non-compliant based on Sustainalytics Global Standards Screening assessment, that are involved in Controversy Rating, Unconventional Oil & Gas, Small Arms, Military Weapons, ESG Risk Ratings, Controversial Weapons (anti-personnel mines, biological and chemical weapons, cluster weapons, depleted uranium, nuclear weapons and white phosphorus weapons), are tobacco producers, or that either derive revenues from thermal coal extraction or exploration, or have power generation capacity that utilizes thermal coal.

The indices are reviewed quarterly and components are weighted by free-float market cap, with a maximum capped weight of 10% for the EURO STOXX 50 ESG-X Index, and 20% for the remaining Benchmark ESG-X Indices.

Deleted companies are not replaced.

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Price EUR	CH0476174062	SX5PESGX	SX5PESGX INDEX	.SX5PESGX
Net Return EUR	CH0476173841	SX5RESGX	SX5RESGX INDEX	.SX5RESGX
Gross Return EUR	CH0476174211	SX5WESGX	SX5WESGX INDEX	.SX5WESGX
Gross Return USD	CH0476174450	SX5ZESGX		.SX5ZESGX
Price USD	CH0476174542	SX5LESGX		.SX5LESGX
Net Return USD	CH0476174633	SX5VESGX		.SX5VESGX

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

Quick facts

Weighting	Free-float market cap weighted
Cap factor	0.2
No. of components	Variable
Review frequency	Quarterly
Calculation/distribution	Dayend
Calculation hours	18:00:00 18:00:00
Base value/base date	100 as of Mar. 19, 2012
History	Available from Mar. 19, 2012
Inception date	May. 29, 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 Aug. 31, 2023

(USD, net return), all data as of Aug. 31, 2023

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
NESTLE	Food, Beverage and Tobacco	Switzerland	6.88
NOVO NORDISK B	Health Care	Denmark	6.43
ASML HLDG	Technology	Netherlands	5.69
LVMH MOET HENNESSY	Consumer Products and Services	France	4.72
SHELL	Energy	UK	4.52
NOVARTIS	Health Care	Switzerland	4.51
ASTRAZENECA	Health Care	UK	4.48
ROCHE HLDG P	Health Care	Switzerland	4.43
TOTALENERGIES	Energy	France	3.36
SAP	Technology	Germany	3.25

⁵ Based on the composition as of Aug. 31, 2023