ISTOXX INDICES EURO ISTOXX® 50 ESG FOCUS INDEX

Index description

The EURO iSTOXX 50 ESG Focus Index tracks the composition of the EURO STOXX 50® Index and reweights its constituents according to a pre-defined scheme that allocates the highest weights to companies that rank highest in Environmental, Social and Governance areas, based on ESG indicators provided by Sustainalytics.

Key facts

»Based on a parent index that is one of the most liquid indices covering the Eurozone, being used as underlying for a variety of financial products, such as options, futures and ETFs, as well as for benchmarking purposes

»Stronger representation of companies that are leading in Environmental, Social and Governance areas

»Components weighted according to independent company ratings provided by Sustainalytics

»Lowest weight assigned to companies involved in controversial weapons and companies which are non-compliant with UN Global Compact Principles

»Quarterly review frequency allows for closer tracking of fast entry/exit changes in the EURO STOXX 50 and swifter reactions to changes in ESG scores

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 ISTOXX 50 ESG Focus Index | N/A | 1.0 | 0.0 | 0.0 | 0.0 | 0.0 | 4.1 | 0.4 | 29.4 |
| EURO STOXX 50 Index | 4,110.6 | 3,114.4 | 62.3 | 47.9 | 231.2 | 13.9 | 7.4 | 0.4 | 3.9 |

Supersector weighting (top 10)

| 17.1% Banks 9.7% Insurance 9.3% Consumer Products & Serv 9.0% Technology 8.1% Industrial Goods & Services 6.9% Utilities 6.1% Energy 5.7% Automobiles & Parts 5.5% Telecommunications 4.3% Health Care | 13.8% Italy |
|---|-------------|
|---|-------------|

Country weighting

Risk and return figures¹

| | | | R | eturn (%) | | | An | nualized ret | turn (%) |
|---|-----------------------------|---|---|---|--|---|---|--|---|
| Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| 1.9 | 14.8 | 17.2 | 56.6 | 40.1 | N/A | N/A | 17.4 | 16.3 | 7.1 |
| 1.8 | 16.3 | 18.8 | 62.7 | 44.2 | N/A | N/A | 19.0 | 17.8 | 7.7 |
| Annualized volatility (%) Annualized Sharpe | | | | | pe ratio² | | | | |
| 7.3 | 17.1 | 19.2 | 20.3 | 20.9 | N/A | N/A | 0.8 | 0.7 | 0.3 |
| 6.8 | 16.6 | 19.4 | 20.5 | 21.0 | N/A | N/A | 0.9 | 0.8 | 0.4 |
| Correlation | | | | | | | Tracking | error (%) | |
| 0.9 | 1.0 | 1.0 | 1.0 | 1.0 | 3.6 | 3.2 | 3.0 | 3.3 | 3.1 |
| Beta Annualized informatio | | | | | ition rati | | | | |
| 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 0.5 | -1.3 | -0.5 | -0.4 | -0.2 |
| | 1.9 1.8 7.3 6.8 0.9 | 1.9 14.8 1.8 16.3 7.3 17.1 6.8 16.6 0.9 1.0 | 1.9 14.8 17.2 1.8 16.3 18.8 7.3 17.1 19.2 6.8 16.6 19.4 0.9 1.0 1.0 | Last month YTD 1Y 3Y 1.9 14.8 17.2 56.6 1.8 16.3 18.8 62.7 Annualized vo Annualized vo Annualized vo 7.3 17.1 19.2 20.3 6.8 16.6 19.4 20.5 Co 0.9 1.0 1.0 | 1.9 14.8 17.2 56.6 40.1 1.8 16.3 18.8 62.7 44.2 Annualized volatility (%) 20.3 20.9 20.3 20.9 6.8 16.6 19.4 20.5 21.0 Correlation 0.9 1.0 1.0 1.0 Beta | Last month YTD 1Y 3Y 5Y Last month 1.9 14.8 17.2 56.6 40.1 N/A 1.8 16.3 18.8 62.7 44.2 N/A Annualized volatility (%) 7.3 17.1 19.2 20.3 20.9 N/A 6.8 16.6 19.4 20.5 21.0 N/A Correlation 0.9 1.0 1.0 1.0 3.6 Beta | Last month YTD 1Y 3Y 5Y Last month YTD 1.9 14.8 17.2 56.6 40.1 N/A N/A 1.8 16.3 18.8 62.7 44.2 N/A N/A Annualized volatility (%) Correlation 0.8 16.6 19.4 20.5 21.0 N/A N/A Correlation Beta | Last month YTD 1Y 3Y 5Y Last month YTD 1Y 1.9 14.8 17.2 56.6 40.1 N/A N/A 17.4 1.8 16.3 18.8 62.7 44.2 N/A N/A 19.0 Annualized volatility (%) Annualized volatility (%) 7.3 17.1 19.2 20.3 20.9 N/A N/A 0.8 6.8 16.6 19.4 20.5 21.0 N/A 0.9 0.9 Correlation 0.9 1.0 1.0 1.0 3.6 3.2 3.0 Beta Annualized volatility | Last month YTD 1Y 3Y 5Y Last month YTD 1Y 3Y 1.9 14.8 17.2 56.6 40.1 N/A N/A 17.4 16.3 1.8 16.3 18.8 62.7 44.2 N/A N/A 19.0 17.8 Annualized volatility (%) Annualized volatility (%) Annualized Shar 7.3 17.1 19.2 20.3 20.9 N/A N/A 0.8 0.7 6.8 16.6 19.4 20.5 21.0 N/A N/A 0.9 0.8 Correlation Tracking 0.9 1.0 1.0 1.0 3.6 3.2 3.0 3.3 Beta Annualized information |

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

² Based on EURIBOR1M



(EUR, gross return), all data as of Apr. 28, 2023

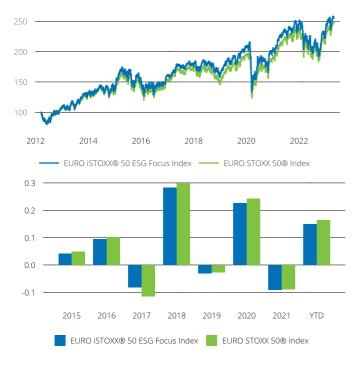
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Fundamentals (for last 12 months)

| 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 ISTOXX 50 ESG Focus Index | 11.6 | 10.3 | 10.8 | 10.1 | 1.4 | 4.9 | 0.9 | 0.4 |
| EURO STOXX 50 Index | 14.4 | 12.2 | 13.6 | 12.1 | 1.9 | 4.1 | 1.2 | 1.2 |

Performance and annual returns⁴



Methodology

The index components exactly match the parent index members, i.e. the EURO iSTOXX 50 ESG Focus Index consists of the same stocks as the EURO STOXX 50 Index.

On a quarterly basis, a specific weight is attributed to each component according to a pre-defined weighting scheme, that considers the overall ESG score of each company. Companies with the highest ESG scores are attributed the highest weights, regardless of their free-float market cap. ESG scores are based on indicators provided by Sustainalytics.

The detailed methodology including the calculation formula can be found in our rulebook: www.stoxx.com/indices/rulebooks.html

Versions and symbols

| Index | | ISIN | Symbol | Bloomberg | Reuters |
|--------------|-----|--------------|---------|---------------|----------|
| Gross Return | EUR | CH0375449623 | SX5EFGT | SX5EFGT INDEX | .SX5EFGT |
| Net Return | EUR | CH0375449581 | SX5EFT | SX5EFT INDEX | .SX5EFT |
| Price | EUR | CH0375449573 | SX5EFE | SX5EFE INDEX | .SX5EFE |
| Gross Return | USD | CH0375449599 | SX5EFGU | | .SX5EFGU |
| Net Return | USD | CH0375449615 | SX5EFU | SX5EFU INDEX | .SX5EFU |
| Price | USD | CH0375449607 | SX5EFK | | .SX5EFK |

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

Ouick facts

| Weighting | Weighted based on ESG ranking |
|--|---|
| 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 Mar. 19, 2012 |
| History | Available as of Mr. 19, 2012 |
| Inception date | May. 03, 2018 |
| To learn more about the ince see our data vendor code she | ption date, the currency, the calculation hours and historical values, please .et. |

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 gr. div. yield is calculated as gr. return index return minus price index return <u>⁴ STOXX data from Mar. 19, 2012 to Apr. 28, 2023</u>

(EUR, gross return), all data as of Apr. 28, 2023

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) 4.09 | |
|--------------------|-----------------------------|-------------|--------------------|--|
| ENEL | Utilities | Italy | | |
| MUENCHENER RUECK | Insurance | Germany | 3.63 | |
| ENI | Energy | Italy | 3.60 | |
| ALLIANZ | Insurance | Germany | 3.59 | |
| SCHNEIDER ELECTRIC | Industrial Goods & Services | France | 3.52 | |
| ASML HLDG | Technology | Netherlands | 3.44 | |
| INTESA SANPAOLO | Banks | Italy | 3.31 | |
| Vonovia SE | Real Estate | Germany | 3.26 | |
| NORDEA BANK | Banks | Finland | 2.99 | |
| NOKIA | Telecommunications | Finland | 2.95 | |

 $^{\rm 5}$ Based on the composition as of Apr. 28, 2023