

EURO ISTOXX® ENVIRONMENTAL 50 EQUAL WEIGHT INDEX

Index description

The EURO iSTOXX Environmental 50 Equal Weight Index tracks the performance of 50 liquid Eurozone stocks that are classed as leaders with regard to environmental criteria. Companies must also fulfill certain standards for other ESG aspects. ESG assessment is based on Sustainalytics' transparent ESG performance rating model. The index components are equal-weighted; and the index is reviewed quarterly.

Key facts

- »Offers balanced approach to ESG-conscious investing
- »Consistently picks companies whose initiatives are changing big business's relationship with the environment
- »Index performance less dependent on the performance of individual members due to the reduced importance of single components
- »Stronger representation of smaller companies, compared to a market capitalization-weighted version
- »Liquid benchmark

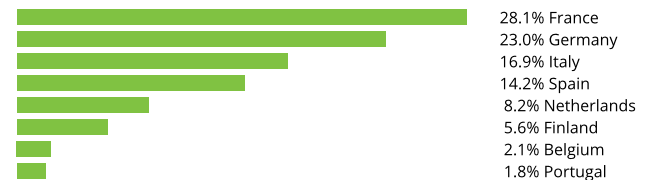
Descriptive statistics

| 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 Environmental 50 Equal Weight Index | N/A | 102.0 | 2.0 | 2.0 | 2.5 | 1.3 | 2.4 | 1.3 | 50.4 |
| EURO STOXX Index | 7,285.7 | 5,181.0 | 17.8 | 7.1 | 262.9 | 1.6 | 5.1 | 0.0 | 2.9 |

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 iSTOXX Environmental 50 Equal Weight Index | 1.1 | 11.8 | 13.3 | 29.2 | 13.0 | N/A | N/A | 13.4 | 9.0 | 2.5 |
| EURO STOXX Index | 1.9 | 14.7 | 14.7 | 34.8 | 20.6 | N/A | N/A | 14.8 | 10.6 | 3.9 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| EURO iSTOXX Environmental 50 Equal Weight Index | 12.4 | 15.3 | 16.1 | 18.0 | 20.2 | N/A | N/A | 0.8 | 0.4 | 0.1 |
| EURO STOXX Index | 14.5 | 14.4 | 16.0 | 17.9 | 19.9 | N/A | N/A | 0.8 | 0.5 | 0.2 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| EURO iSTOXX Environmental 50 Equal Weight Index | 0.9 | 1.0 | 1.0 | 1.0 | 1.0 | 5.1 | 4.7 | 4.4 | 4.1 | 3.8 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| EURO iSTOXX Environmental 50 Equal Weight Index | 0.8 | 1.0 | 1.0 | 1.0 | 1.0 | -2.0 | -0.9 | -0.3 | -0.4 | -0.4 |

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

² Based on EURIBOR1M

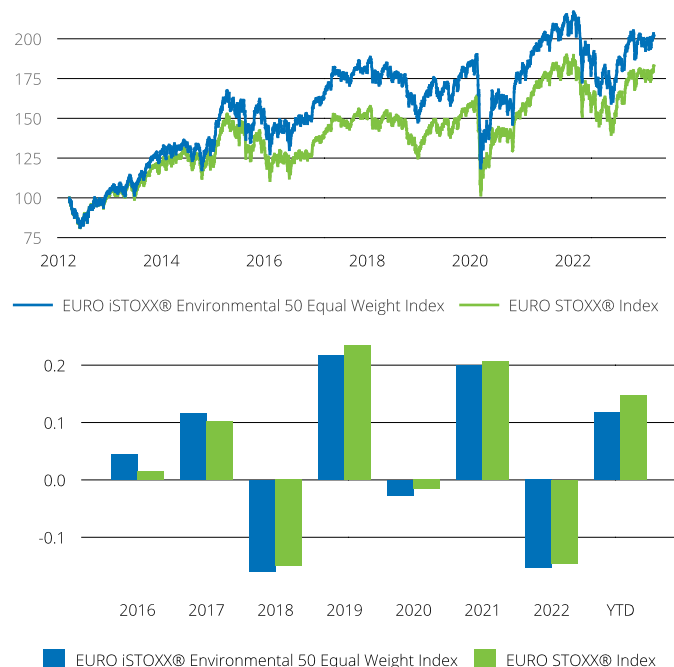
(EUR, price), all data as of Jul. 31, 2023

ISTOXX INDICES

EURO ISTOXX® ENVIRONMENTAL 50 EQUAL WEIGHT 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 ISTOXX Environmental 50 Equal Weight Index | 11.9 | 10.0 | 10.8 | 9.6 | 1.2 | 3.7 | 0.8 | 17.2 |
| EURO STOXX Index | 15.4 | 12.5 | 13.5 | 12.2 | 1.7 | 2.9 | 1.1 | 10.6 |

Performance and annual returns⁴

Methodology

The parent index is the STOXX® Europe 600 Index. Components are selected if they come from a Eurozone country, are not in contravention of UN Global Compact principles or involved in controversial weapons activities, as identified by Sustainalytics, and have environmental (E), social (S) and governance (G) scores equal to or exceeding 50, as determined by Sustainalytics.

All eligible companies are ranked in descending order based on their free-float market capitalization. The 100 companies with the highest free-float market capitalization are ranked again in descending order based on their E score. The 50 companies with the highest E scores are selected for the index. The components are equal-weighted; and the index is reviewed quarterly. The detailed methodology including the calculation formula can be found in our rulebooks: www.stoxx.com/rulebooks

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|----------|----------------|-----------|
| Gross Return EUR | CH0459308562 | ISXE50EG | ISXE50EG INDEX | .ISXE50EG |
| Net Return EUR | CH0459308539 | ISXE50EN | ISXE50EN INDEX | .ISXE50EN |
| Price EUR | CH0459308521 | ISXE50EP | ISXE50EP INDEX | .ISXE50EP |
| Gross Return USD | CH0459308497 | ISXE50UG | | .ISXE50UG |
| Net Return USD | CH0459308463 | ISXE50UN | | .ISXE50UN |
| Price USD | CH0459308430 | ISXE50UP | | .ISXE50UP |

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

Quick facts

| | |
|--------------------------|-------------------------------|
| Weighting | Equal Weight |
| Cap factor | No cap |
| 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 since Mar. 19, 2012 |
| Inception date | Jan. 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

STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | <https://qontigo.com/support/>

DISCLAIMER

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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 Jul. 31, 2023

EURO ISTOXX® ENVIRONMENTAL 50 EQUAL WEIGHT INDEX

Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|-------------------------------|---------------------|----------------|-------------------|
| UNICREDIT | Banks | Italy | 2.42 |
| BCO SANTANDER | Banks | Spain | 2.24 |
| INTESA SANPAOLO | Banks | Italy | 2.22 |
| STMICROELECTRONICS | Technology | Italy | 2.19 |
| BCO BILBAO VIZCAYA ARGENTARIA | Banks | Spain | 2.15 |
| ING GRP | Banks | Netherlands | 2.14 |
| KBC GRP | Banks | Belgium | 2.13 |
| GRP SOCIETE GENERALE | Banks | France | 2.12 |
| MICHELIN | Automobiles & Parts | France | 2.12 |
| AKZO NOBEL | Chemicals | Netherlands | 2.11 |

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