

EURO STOXX® 50 ESG TARGET INDEX

Index description

The objective of the EURO STOXX 50 ESG Target Index is to reflect the EURO STOXX 50 Index while maximizing its ESG score and at the same time reducing its Carbon Intensity by at least 30%. The predicted tracking error is constraint with respect to its parent index. The index includes ESG exclusion screens for Global Standards Screening, Controversial Weapons, Thermal Coal, Tobacco, Military Contracting, Small Arms, Oil Sands and ESG Controversies.

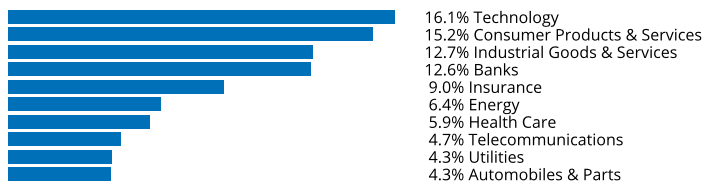
Key facts

- »The EURO STOXX 50 ESG Target is design to closely track the EURO STOXX 50
- »The screens applied are based on responsible policies and aim to reduce reputational and idiosyncratic risks and are based on data from award winning ESG data provider Sustainalytics
- »The component weights are derived through an optimization process with the goal of maximizing the portfolio ESG score and reducing carbon intensity relative to the EURO STOXX 50 Index by at least 30%

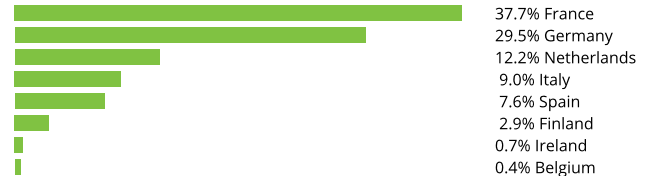
Descriptive statistics

| 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 Target Index | N/A | 103.7 | 2.1 | 1.8 | 7.2 | 0.2 | 6.9 | 0.2 | 20.0 |
| EURO STOXX 50 Index | 4,187.6 | 3,194.1 | 63.9 | 48.5 | 262.3 | 14.4 | 8.2 | 0.5 | 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 Target Index | 1.5 | 20.5 | 24.3 | 54.2 | 53.6 | N/A | N/A | 24.6 | 15.7 | 9.1 |
| EURO STOXX 50 Index | 1.8 | 21.3 | 24.6 | 54.1 | 47.9 | N/A | N/A | 24.8 | 15.7 | 8.2 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| EURO STOXX 50 ESG Target Index | 16.3 | 15.4 | 16.8 | 18.9 | 20.7 | N/A | N/A | 1.3 | 0.7 | 0.4 |
| EURO STOXX 50 Index | 16.7 | 15.4 | 16.8 | 19.2 | 21.1 | N/A | N/A | 1.3 | 0.7 | 0.4 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| EURO STOXX 50 ESG Target Index | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 1.3 | 1.2 | 1.3 | 1.6 | 1.9 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| EURO STOXX 50 ESG Target Index | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | -3.0 | -0.9 | -0.2 | -0.0 | 0.3 |

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

² Based on EURIBOR1M

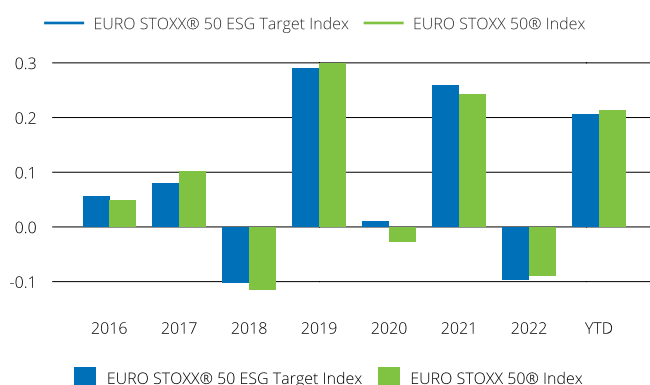
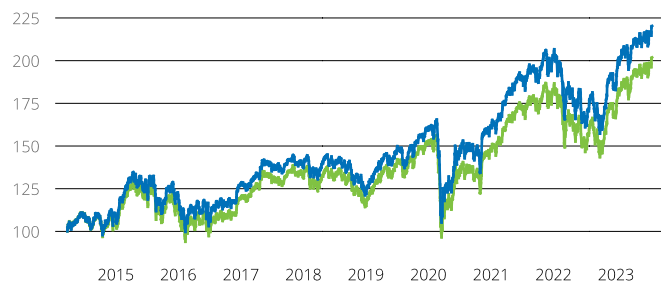
(EUR, gross return), all data as of Jul. 31, 2023

BLUE CHIP INDICES

EURO STOXX® 50 ESG TARGET 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 Target Index | 13.9 | 11.9 | 12.9 | 11.8 | 1.8 | 4.3 | 1.3 | 17.7 |
| EURO STOXX 50 Index | 14.0 | 12.2 | 13.3 | 12.1 | 1.9 | 4.0 | 1.2 | 17.7 |

Performance and annual returns⁴

Methodology

The EURO STOXX 50 ESG Target Index aim to reflect the EURO STOXX 50 Index while maximizing its ESG score and at the same time reducing its Carbon Intensity by at least 30%. The predicted tracking error is constraint with respect to its parent index. The index includes ESG exclusion screens for Global Standards Screening, Controversial Weapons, Thermal Coal, Tobacco, Military Contracting, Small Arms, Oil Sands and ESG Controversies.

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|----------|----------------|-----------|
| Gross Return EUR | CH1130100535 | SX5GESGT | SX5GESGT INDEX | .SX5GESGT |
| Net Return EUR | CH1130100527 | SX5TESGT | SX5TESGT INDEX | .SX5TESGT |
| Price EUR | CH1130100519 | SX5EESGT | SX5EESGT INDEX | .SX5EESGT |
| Gross Return USD | CH1130100485 | SX5ZESGT | | .SX5ZESGT |
| Net Return USD | CH1130100493 | SX5UESGT | | .SX5UESGT |
| Price USD | CH1130100501 | SX5KESGT | | .SX5KESGT |

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

Quick facts

| | |
|--------------------------|-------------------------------|
| Weighting | optimized |
| 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 Mar. 24, 2014 |
| History | Available since Mar. 24, 2014 |
| Inception date | Aug. 25, 2021 |

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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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 gr. div. yield is calculated as gr. return index return minus price index return

⁴ STOXX data from Mar. 24, 2014 to Jul. 31, 2023

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

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|----------------------|------------------------------|----------------|-------------------|
| ASML HLDG | Technology | Netherlands | 6.96 |
| LVMH MOET HENNESSY | Consumer Products & Services | France | 4.77 |
| SAP | Technology | Germany | 4.54 |
| TOTALENERGIES | Energy | France | 4.18 |
| SANOFI | Health Care | France | 4.10 |
| L'OREAL | Consumer Products & Services | France | 4.00 |
| SCHNEIDER ELECTRIC | Industrial Goods & Services | France | 3.69 |
| ALLIANZ | Insurance | Germany | 3.57 |
| HERMES INTERNATIONAL | Consumer Products & Services | France | 3.41 |
| DEUTSCHE TELEKOM | Telecommunications | Germany | 3.35 |

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