ISTOXX INDICES

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

Country weighting

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	94.7	1.9	1.9	2.3	1.5	2.4	1.6	45.6
EURO STOXX Index	6,895.7	4,903.3	16.8	6.8	270.7	0.8	5.5	0.0	3.1

Supersector weighting (top 10)

25.2% Banks 10.5% Technology 8.7% Utilities 8.4% Insurance 8.1% Telecommunications 7.8% Automobiles & Parts 6.9% Health Care 5.9% Industrial Goods & Services 5.6% Energy 4.6% Consumer Products & Services		30.9% Germany 26.3% France 13.5% Italy 9.6% Spain 8.8% Netherlands 5.1% Finland 2.0% Portugal 1.9% Belgium 1.8% Ireland
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Risk and return figures¹

			R	eturn (%)			Anr	ualized ret	urn (%)
Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
-3.9	6.6	1.8	27.5	9.2	N/A	N/A	1.8	8.5	1.8
-3.5	8.6	5.3	32.0	16.9	N/A	N/A	5.3	9.8	3.2
Annualized volatility (%) Annualized Sharpe				pe ratio ²					
13.1	16.5	17.9	18.7	20.2	N/A	N/A	-0.1	0.4	0.1
12.2	15.2	17.7	18.5	19.9	N/A	N/A	0.1	0.5	0.2
Correlation			rrelation				Tracking	error (%)	
0.9	1.0	1.0	1.0	1.0	4.6	4.8	4.3	4.0	3.7
Beta Annualized infor				ed informa	tion ratio				
1.0	1.0	1.0	1.0	1.0	-1.0	-0.9	-0.8	-0.3	-0.4
	-3.9 -3.5 -3.5 	-3.9 6.6 -3.5 8.6 13.1 16.5 12.2 15.2 0.9 1.0	-3.9 6.6 1.8 -3.5 8.6 5.3 13.1 16.5 17.9 12.2 15.2 17.7 0.9 1.0 1.0	Last month YTD 1Y 3Y -3.9 6.6 1.8 27.5 -3.5 8.6 5.3 32.0 Annualized vo 13.1 16.5 17.9 18.7 12.2 15.2 17.7 18.5 Co 0.9 1.0 1.0	-3.9 6.6 1.8 27.5 9.2 -3.5 8.6 5.3 32.0 16.9 Annualized volatility (%) Annualized volatility (%) 13.1 16.5 17.9 18.7 20.2 12.2 15.2 17.7 18.5 19.9 Correlation 0.9 1.0 1.0 1.0 Beta	Last month YTD 1Y 3Y 5Y Last month -3.9 6.6 1.8 27.5 9.2 N/A -3.5 8.6 5.3 32.0 16.9 N/A Annualized volatility (%) 13.1 16.5 17.9 18.7 20.2 N/A 12.2 15.2 17.7 18.5 19.9 N/A Correlation 0.9 1.0 1.0 1.0 4.6	Last month YTD 1Y 3Y 5Y Last month YTD -3.9 6.6 1.8 27.5 9.2 N/A N/A -3.5 8.6 5.3 32.0 16.9 N/A N/A Annualized volatility (%) 13.1 16.5 17.9 18.7 20.2 N/A N/A 12.2 15.2 17.7 18.5 19.9 N/A N/A Correlation 0.9 1.0 1.0 1.0 4.6 4.8 Beta	Last month YTD 1Y 3Y 5Y Last month YTD 1Y -3.9 6.6 1.8 27.5 9.2 N/A N/A 1.8 -3.5 8.6 5.3 32.0 16.9 N/A N/A 5.3 Annualized volatility (%) MA N/A 5.3 13.1 16.5 17.9 18.7 20.2 N/A N/A -0.1 12.2 15.2 17.7 18.5 19.9 N/A N/A 0.1 Correlation 0.9 1.0 1.0 1.0 4.6 4.8 4.3 Beta Annualized	Last month YTD 1Y 3Y 5Y Last month YTD 1Y 3Y -3.9 6.6 1.8 27.5 9.2 N/A N/A 1.8 8.5 -3.5 8.6 5.3 32.0 16.9 N/A N/A 5.3 9.8 Annualized volatility (%) Annualized volatility (%) 13.1 16.5 17.9 18.7 20.2 N/A N/A 0.1 0.4 12.2 15.2 17.7 18.5 19.9 N/A N/A 0.1 0.5 Correlation One of the second secon

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

² Based on EURIBOR1M



(EUR, price), all data as of May 31, 2023

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Fundamentals (for last 12 months)

Index		Price/earnings incl. negative		Price/earnings excl. negative		Dividend yield (%) ³	Price/ sales	Price/ cash flow	
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing	
EURO iSTOXX Environmental 50 Equal Weight Index	10.8	9.2	10.2	9.2	1.1	3.3	0.8	0.2	
EURO STOXX Index	15.0	11.9	13.2	11.6	1.6	2.6	1.0	1.1	

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 freefloat 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

EURO iSTOXX® Environmental 50 Equal Weight Index EURO STOXX® Index

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

Ouick facts

Weighting	Found Weight
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 ince see our data vendor code she	ption date, the currency, the calculation hours and historical values, please et.

CONTACT DETAILS

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

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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 May 31, 2023

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Top 10 Components⁵

Company	Supersector	Country	Weight (%) 2.43	
PHILIPS	Health Care	Netherlands		
ASML HLDG	Technology	Netherlands	2.42	
HANNOVER RUECK	Insurance	Germany	2.40	
ENEL	Utilities	Italy	2.33	
SAP	Technology	Germany	2.31	
HENKEL PREF	Consumer Products & Services	Germany	2.31	
IBERDROLA	Utilities	Spain	2.25	
L'OREAL	Consumer Products & Services	France	2.24	
SANOFI	Health Care	France	2.23	
SYMRISE	Chemicals	Germany	2.22	

 $^{\rm 5}$ Based on the composition as of May 31, 2023