ISTOXX INDICES

EURO ISTOXX® ESG CHOICE 50 EW INDEX

Index description

The EURO iSTOXX ESG Choice 50 EW Index selects 50 companies that are classed as leaders with regards to environmental, social and governance (ESG) criteria.

Companies that are in contravention of the UN Global Compact Principles or are involved in Controversial Weapons activities, as identified by Sustainalytics, are excluded. Companies that are involved in Tobacco Production or Thermal Coal are also excluded. Further ESG screens are applied to result in a selection of 50 companies that rank highly in terms of their environmental, social and governance performance. The index is equal-weighted.

Key facts

»Selects 50 large securities from the EURO STOXX® Index that are classed as ESG leaders

»ESG screens are based on responsible policies and aim to reduce reputational and idiosyncratic risks

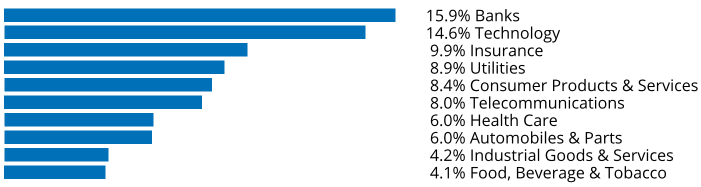
»Screening and ESG ratings provided by Sustainalytics, the award-winning ESG data provider

»Index is reviewed quarterly, and constituents are equally weighted

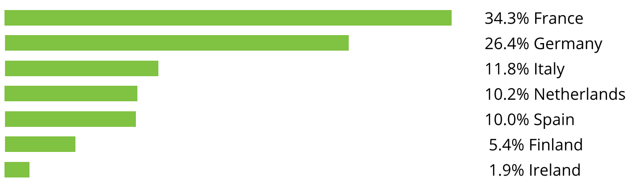
Descriptive statistics

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 ESG Choice 50 EW Index	N/A	95.7	1.9	1.9	2.3	1.6	2.4	1.6	38.9
EURO STOXX Index	6,895.1	4,903.0	16.8	6.8	270.7	0.8	5.5	0.0	3.1

Supersector weighting (top 10)



Country weighting



Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO iSTOXX ESG Choice 50 EW Index	-2.8	11.1	8.8	50.8	35.8	N/A	N/A	8.8	14.8	6.4
EURO STOXX Index	-2.5	10.6	7.9	41.5	30.6	N/A	N/A	8.0	12.4	5.5
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
EURO iSTOXX ESG Choice 50 EW Index	12.0	15.4	17.1	18.6	20.2	N/A	N/A	0.4	0.7	0.3
EURO STOXX Index	12.3	15.2	17.7	18.5	19.9	N/A	N/A	0.3	0.6	0.3
Index to benchmark	**Correlation**					**Tracking error (%)**				
EURO iSTOXX ESG Choice 50 EW Index	1.0	1.0	1.0	1.0	1.0	2.4	3.2	3.1	3.4	3.6
Index to benchmark	**Beta**					**Annualized information ratio**				
EURO iSTOXX ESG Choice 50 EW Index	1.0	1.0	0.9	1.0	1.0	-1.4	0.3	0.2	0.6	0.2

[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on EURIBOR1M

(EUR, net return), all data as of May 31, 2023

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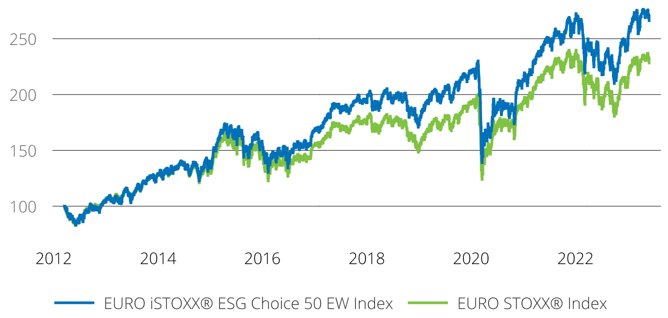
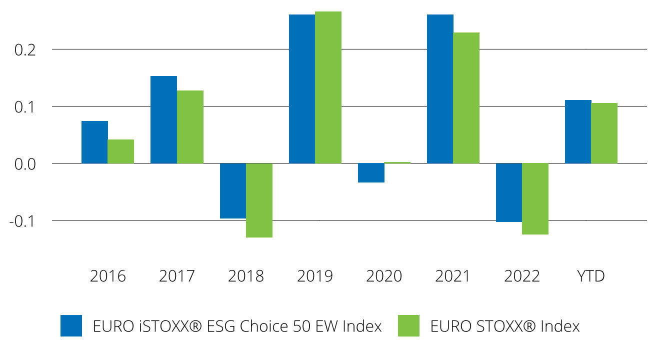
Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/book	Dividend yield (%) [3]	Price/sales	Price/cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
EURO iSTOXX ESG Choice 50 EW Index	11.9	10.3	11.6	10.0	1.3	3.3	0.9	0.3
EURO STOXX Index	15.0	11.9	13.2	11.6	1.6	2.6	1.0	1.1

Performance and annual returns[4]





Methodology

The EURO iSTOXX ESG Choice 50 EW Index selects 50 large securities from the EURO STOXX Index that are classed as leaders with regards to environmental, social and governance criteria.

STOXX will exclude companies that Sustainalytics considers to be non-compliant with the UN Global Compact Principles, are involved in Controversial Weapons, are Tobacco Producers or derive revenues from Thermal Coal. EURO STOXX securities that meet these criteria are then screened for their individual environment, social and governance scores. Only companies that rank in the top 50% in all three criteria and rank in the top 25% in at least one area will be eligible for selection. From the remaining universe, the index selects 50 companies with the highest free-float market capitalization. The index is reviewed quarterly, and constituents are assigned equal weights.

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	CH0491295520	IXEC5GR		.IXEC5GR
Net Return	EUR	CH0491295579	IXEC5R	IXEC5R INDEX	.IXEC5R
Net Return	EUR	CH0491295579	IXEC5R	IXEC5R INDEX	.IXEC5R
Price	EUR	CH0491295561	IXEC5P	IXEC5P INDEX	.IXEC5P
Gross Return	USD	CH0491295553	IXEC5GV		.IXEC5GV
Gross Return	USD	CH0491295553	IXEC5GV		.IXEC5GV
Net Return	USD	CH0491295546	IXEC5V		.IXEC5V
Price	USD	CH0491295538	IXEC5L		.IXEC5L
Price	USD	CH0491295538	IXEC5L		.IXEC5L

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

Quick facts

Weighting	Price-weighted with a weighting factor to achieve an equal
Cap factor	-
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. 16, 2012
History	Available as of March 16, 2012
Inception date	Jul. 31, 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. 16, 2012 to May 31, 2023

(EUR, net return), all data as of May 31, 2023

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
ASML HLDG	Technology	Netherlands	2.40
E.ON	Utilities	Germany	2.31
ENEL	Utilities	Italy	2.30
HERMES INTERNATIONAL	Consumer Products & Services	France	2.30
SAP	Technology	Germany	2.29
AMADEUS IT GROUP	Technology	Spain	2.27
IBERDROLA	Utilities	Spain	2.23
L'OREAL	Consumer Products & Services	France	2.22
SANOFI	Health Care	France	2.21
AIR LIQUIDE	Chemicals	France	2.18

[5] Based on the composition as of May 31, 2023