ENVIRONMENTAL SOCIAL

EURO STOXX® ESG TARGET TE INDEX

Index description

STOXX ESG Target TE Indices aim to minimize tracking error to the benchmark index while ensuring an improved ESG score. The weighting of each constituent security is determined through an optimization process that is designed to ensure diversification and uses Axiomas Risk Model and Optimizer to construct the indices.

Key facts

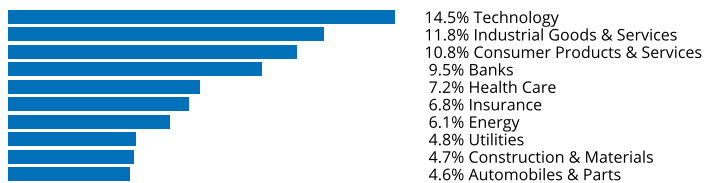»STOXX ESG Target TE Indices minimize the tracking error to the benchmark index.

»The aggregate ESG scores of the STOXX ESG Target TE Indices are substantially improved over the benchmark index.

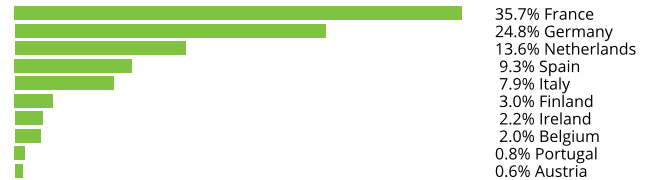»Turnover is held to levels comparable to the benchmark index.

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 ESG Target TE Index	N/A	97.9	0.5	0.2	5.7	0.0	5.8	0.0	7.5
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)

14.5% Technology
11.8% Industrial Goods & Services
10.8% Consumer Products & Services
9.5% Banks
7.2% Health Care
6.8% Insurance
6.1% Energy
4.8% Utilities
4.7% Construction & Materials
4.6% Automobiles & Parts

Country weighting

35.7% France
24.8% Germany
13.6% Netherlands
9.3% Spain
7.9% Italy
3.0% Finland
2.2% Ireland
2.0% Belgium
0.8% Portugal
0.6% Austria

Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX ESG Target TE Index	-3.5	8.7	5.0	33.0	17.8	N/A	N/A	5.0	10.1	3.4
EURO STOXX Index	-3.5	8.6	5.3	32.0	16.9	N/A	N/A	5.3	9.8	3.2
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio[2]				
EURO STOXX ESG Target TE Index	12.3	15.3	17.9	18.6	19.8	N/A	N/A	0.1	0.5	0.2
EURO STOXX Index	12.2	15.2	17.7	18.5	19.9	N/A	N/A	0.1	0.5	0.2
Index to benchmark	Correlation					Tracking error (%)				
EURO STOXX ESG Target TE Index	1.0	1.0	1.0	1.0	1.0	0.7	0.9	0.9	1.1	1.0
Index to benchmark	Beta					Annualized information ratio				
EURO STOXX ESG Target TE Index	1.0	1.0	1.0	1.0	1.0	-1.0	0.2	-0.3	0.2	0.1

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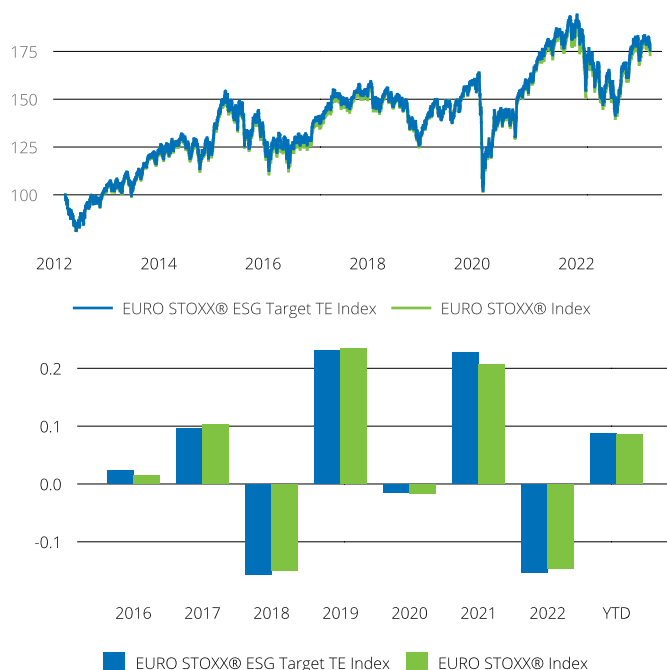[2] Based on EURIBOR1M

(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		Price/ book	Dividend yield (%) [3]	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
EURO STOXX ESG Target TE Index	14.1	11.9	13.2	11.7	1.6	3.5	1.0	1.1
EURO STOXX Index	15.0	11.9	13.2	11.6	1.6	3.4	1.0	1.1

Performance and annual returns[4]

— EURO STOXX® ESG Target TE Index   — EURO STOXX® Index

■ EURO STOXX® ESG Target TE Index   ■ EURO STOXX® Index

Methodology

The weighting of each constituent security in STOXX ESG Target TE Indices is determined by optimization to minimize the tracking error to the benchmark index. In addition, the methodology constrains the ESG to a minimum value, quarterly turnover to a maximum value, and limits the active country and industry exposures.

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH0583522625	SXXGETA		.SXXGETA
Net Return	EUR	CH0583522526	SXXTETA	SXXTETA INDEX	.SXXTETA
Price	EUR	CH0583522443	SXXEETA	SXXEETA INDEX	.SXXEETA
Gross Return	USD	CH0583522567	SXXETA		.SXXETA
Net Return	USD	CH0583522807	SXXUETA	SXXUETA INDEX	.SXXUETA
Price	USD	CH0583522518	SXXKETA	SXXKETA INDEX	.SXXKETA

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

Quick facts

Weighting	Optimization
Cap factor	4.5% / 8% / 35%
No. of components	Variable
Review frequency	Quarterly (Mar., Jun., Sep., Dec)
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 from Mar. 19, 2017
Inception date	Apr. 22, 2021

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

[3] gr. div. yield is calculated as gr. return index return minus price index return
[4] STOXX data from Mar. 19, 2012 to May 31, 2023

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

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
ASML HLDG	Technology	Netherlands	5.82
LVMH MOET HENNESSY	Consumer Products & Services	France	4.28
SAP	Technology	Germany	3.09
SIEMENS	Industrial Goods & Services	Germany	2.52
SCHNEIDER ELECTRIC	Industrial Goods & Services	France	2.45
TOTALENERGIES	Energy	France	2.42
SANOFI	Health Care	France	2.33
L'OREAL	Consumer Products & Services	France	2.32
ALLIANZ	Insurance	Germany	2.14
IBERDROLA	Utilities	Spain	1.69

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