

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.

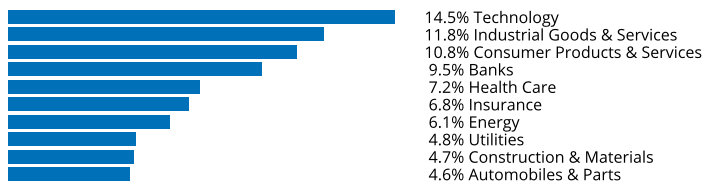
»The aggregate ESG scores of the STOXX ESG Target TE Indices are substantially improved over the benchmark index.

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

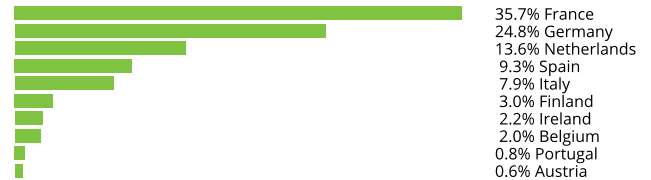
Descriptive statistics

| Index | Market cap (USD bn.) | | Components (USD bn.) | | | | Component weight (%) | | Turnover (%) |
|--------------------------------|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| EURO STOXX ESG Target TE Index | N/A | 104.3 | 0.5 | 0.2 | 6.1 | 0.0 | 5.8 | 0.0 | 7.5 |
| EURO STOXX Index | 7,351.5 | 5,227.4 | 18.0 | 7.3 | 288.6 | 0.9 | 5.5 | 0.0 | 3.1 |

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 ESG Target TE Index | -6.9 | 8.5 | 4.5 | 27.5 | 7.6 | N/A | N/A | 4.5 | 8.5 | 1.5 |
| EURO STOXX Index | -6.8 | 8.5 | 4.8 | 26.5 | 6.8 | N/A | N/A | 4.8 | 8.2 | 1.3 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| EURO STOXX ESG Target TE Index | 14.2 | 20.0 | 24.2 | 22.4 | 22.6 | N/A | N/A | 0.0 | 0.3 | 0.1 |
| EURO STOXX Index | 14.1 | 19.9 | 24.0 | 22.3 | 22.6 | N/A | N/A | 0.1 | 0.3 | 0.1 |
| 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 | -1.1 | 0.2 | -0.3 | 0.3 | 0.1 |

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

² Based on EURIBOR1M

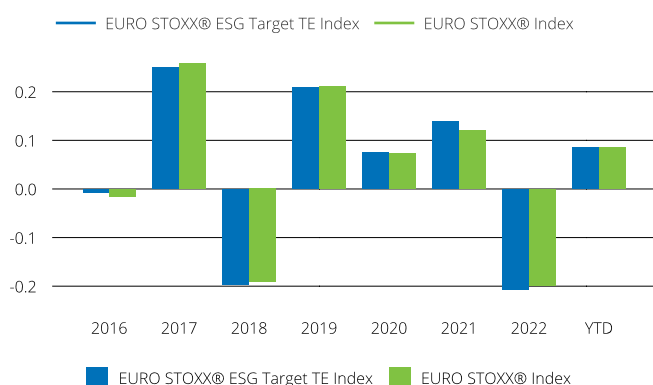
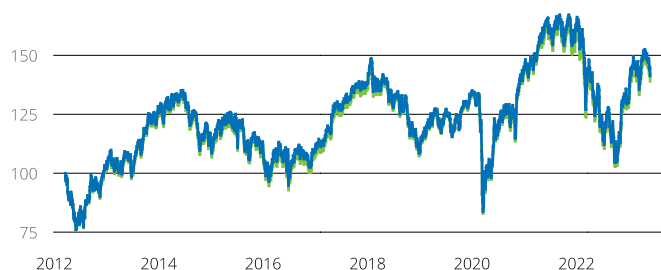
(USD, price), all data as of May 31, 2023

ENVIRONMENTAL SOCIAL EURO STOXX® ESG TARGET TE 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 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 returns⁴



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, 2023 |
| 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.

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 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

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

ENVIRONMENTAL SOCIAL

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Top 10 Components⁵

| 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
