ISTOXX INDICES

EURO ISTOXX® 50 ESG FOCUS INDEX

Index description

The EURO iSTOXX 50 ESG Focus Index tracks the composition of the EURO STOXX 50® Index and reweights its constituents according to a pre-defined scheme that allocates the highest weights to companies that rank highest in Environmental, Social and Governance areas, based on ESG indicators provided by Sustainalytics.

Key facts

»Based on a parent index that is one of the most liquid indices covering the Eurozone, being used as underlying for a variety of financial products, such as options, futures and ETFs, as well as for benchmarking purposes

»Stronger representation of companies that are leading in Environmental, Social and Governance areas

»Components weighted according to independent company ratings provided by Sustainalytics

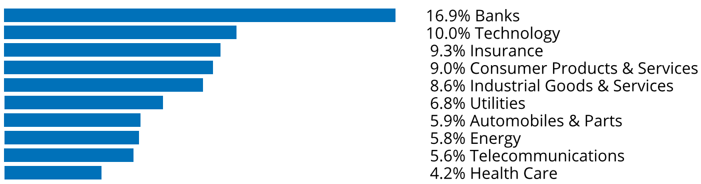
»Lowest weight assigned to companies involved in controversial weapons and companies which are non-compliant with UN Global Compact Principles

»Quarterly review frequency allows for closer tracking of fast entry/exit changes in the EURO STOXX 50 and swifter reactions to changes in ESG scores

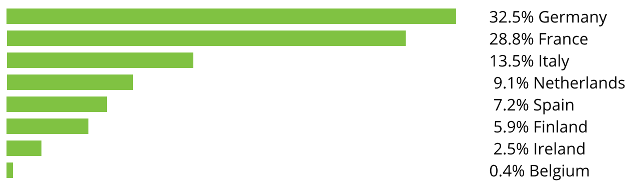
Descriptive statistics

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 50 ESG Focus Index	N/A	1.0	0.0	0.0	0.0	0.0	4.2	0.4	29.4
EURO STOXX 50 Index	3,950.1	3,013.5	60.3	44.9	270.7	12.1	9.0	0.4	3.9

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 50 ESG Focus Index	-2.6	11.8	11.6	45.5	40.0	N/A	N/A	11.7	13.4	7.0
EURO STOXX 50 Index	-1.9	14.2	15.1	52.2	44.5	N/A	N/A	15.2	15.2	7.7
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
EURO iSTOXX 50 ESG Focus Index	13.8	16.5	18.5	19.7	21.0	N/A	N/A	0.5	0.6	0.3
EURO STOXX 50 Index	13.7	16.1	18.5	20.0	21.1	N/A	N/A	0.6	0.7	0.3
Index to benchmark	**Correlation**					**Tracking error (%)**				
EURO iSTOXX 50 ESG Focus Index	1.0	1.0	1.0	1.0	1.0	3.5	3.2	3.0	3.3	3.1
Index to benchmark	**Beta**					**Annualized information ratio**				
EURO iSTOXX 50 ESG Focus Index	1.0	1.0	1.0	1.0	1.0	-2.5	-1.6	-1.0	-0.5	-0.2

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

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

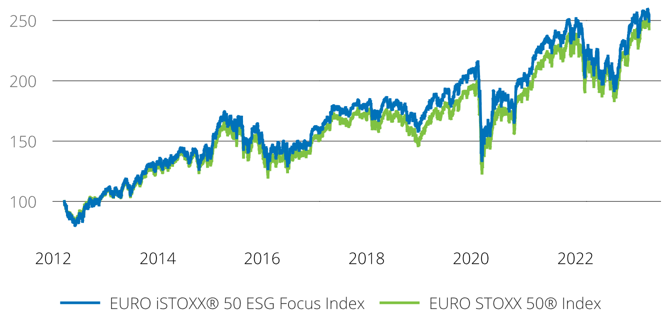
ISTOXX INDICES

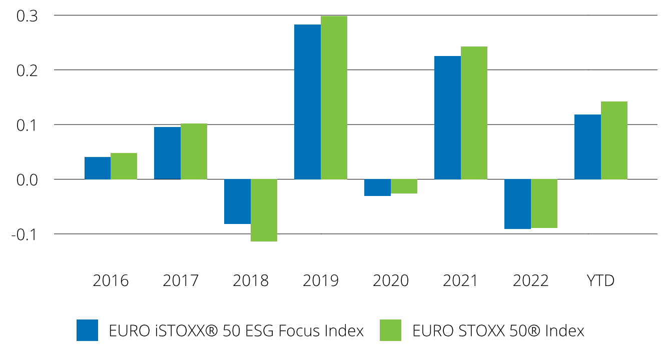
EURO ISTOXX® 50 ESG FOCUS INDEX

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 iSTOXX 50 ESG Focus Index	11.8	9.6	10.2	9.4	1.3	4.5	0.9	13.2
EURO STOXX 50 Index	13.9	11.6	13.0	11.5	1.8	3.8	1.1	16.5

Performance and annual returns[4]





Methodology

The index components exactly match the parent index members, i.e. the EURO iSTOXX 50 ESG Focus Index consists of the same stocks as the EURO STOXX 50 Index.

On a quarterly basis, a specific weight is attributed to each component according to a pre-defined weighting scheme, that considers the overall ESG score of each company. Companies with the highest ESG scores are attributed the highest weights, regardless of their free-float market cap. ESG scores are based on indicators provided by Sustainalytics.

The detailed methodology including the calculation formula can be found in our rulebook: www.stoxx.com/indices/rulebooks.html

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH0375449623	SX5EFGT	SX5EFGT INDEX	.SX5EFGT
Net Return	EUR	CH0375449581	SX5EFT	SX5EFT INDEX	.SX5EFT
Price	EUR	CH0375449573	SX5EFE	SX5EFE INDEX	.SX5EFE
Gross Return	USD	CH0375449599	SX5EFGU		.SX5EFGU
Net Return	USD	CH0375449615	SX5EFU	SX5EFU INDEX	.SX5EFU
Price	USD	CH0375449607	SX5EFK		.SX5EFK

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

Quick facts

Weighting	Weighted based on ESG ranking
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 as of Mr. 19, 2012
Inception date	May. 03, 2018

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

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

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

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

EURO ISTOXX® 50 ESG FOCUS INDEX

Top 10 Components[5]

Company	Supersector	Country	Weight (%)
ASML HLDG	Technology	Netherlands	4.22
ENEL	Utilities	Italy	4.05
SCHNEIDER ELECTRIC	Industrial Goods & Services	France	3.76
MUENCHENER RUECK	Insurance	Germany	3.72
ENI	Energy	Italy	3.42
ALLIANZ	Insurance	Germany	3.30
INTESA SANPAOLO	Banks	Italy	3.13
NOKIA	Telecommunications	Finland	3.05
Vonovia SE	Real Estate	Germany	2.99
NORDEA BANK	Banks	Finland	2.86

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