ISTOXX INDICES EURO ISTOXX® 50 SD-KPI INDEX

Index description

The EURO iSTOXX® 50 SD-KPI Index is based on the EURO STOXX 50® Index. It aims to closely track the EURO STOXX 50® Index. This is achieved by the components either being slightly overweight or underweight compared to the underlying index. The weighting mechanism is based on Sustainable Development Key Performance Indicators (SD-KPIs).

Key facts

»The integration of SD-KPIs in the EURO STOXX 50® Index leads to the EURO iSTOXX® 50 SD-KPI Index, which in turn facilitates investors closely track the leading EURO STOXX 50® Index. The low tracking error allows for hedging through EURO STOXX 50® Index futures and options.

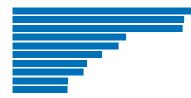
»The three SD-KPIs - environmental, social and governance (ESG) indicators are important and material for business performance in different sectors. SD-KPI Standards have been developed by SD-M® GmbH in cooperation with the German Federal Environment Ministry and global investors and analysts, who influence EUR2 trillion in assets.

»SD-KPI Standards have been developed by SD-M® GmbH supported by the German Federal Environment Ministry, global investors and analysts who influence EUR 2 trillion in assets, as well as the Sustainability Accounting Standards Board (SASB).

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 SD-KPI Index	3,676.9	2,840.3	56.8	43.5	237.0	15.5	8.3	0.5	5.8
EURO STOXX 50 Index	3,597.3	2,772.3	55.4	41.1	225.8	17.2	8.1	0.6	5.1

Supersector weighting (top 10)



15.3% Technology
13.6% Consumer Products & Services
13.4% Industrial Goods & Services
9.0% Chemicals
8.4% Health Care
7.1% Banks
5.9% Energy
5.6% Insurance
4.4% Automobiles & Parts
4.4% Food, Beverage & Tobacco

Country weighting

40.2% France 30.5% Germany 15.1% Netherlands 5.9% Spain 4.6% Italy 1.6% Ireland
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1.6% Belgium
0.6% Finland

Risk and return figures¹

Last month	YTD	11							
		11	3Y	5Y	Last month	YTD	1Y	ЗY	5Y
7.5	-11.3	-6.2	16.8	26.1	N/A	N/A	-6.2	5.4	4.8
7.5	-11.3	-6.3	16.4	25.7	N/A	N/A	-6.3	5.3	4.7
Annualized volatility (%)					Annualized Sharpe ratio ²				
21.7	26.8	22.9	24.3	20.4	N/A	N/A	-0.3	0.2	0.2
21.7	26.8	22.9	24.3	20.4	N/A	N/A	-0.3	0.2	0.2
Correlation							Tracking	error (%)	
1.0	1.0	1.0	1.0	1.0	0.2	0.2	0.2	0.2	0.2
Beta Annualized infor					ed informa	tion rati			
1.0	1.0	1.0	1.0	1.0	0.2	-0.9	0.7	0.7	0.4
	7.5 21.7 21.7 1.0	7.5 -11.3 21.7 26.8 21.7 26.8 1.0 1.0	7.5 -11.3 -6.3 21.7 26.8 22.9 21.7 26.8 22.9 1.0 1.0 1.0	7.5 -11.3 -6.3 16.4 Annualized Annualized Annualized C 21.7 26.8 22.9 24.3 24.3 21.7 26.8 22.9 24.3 C 1.0 1.0 1.0 1.0 1.0	7.5 -11.3 -6.3 16.4 25.7 Annualized volatility (%) 21.7 26.8 22.9 24.3 20.4 21.7 26.8 22.9 24.3 20.4 21.7 26.8 22.9 24.3 20.4 21.7 26.8 22.9 24.3 20.4 Correlation 1.0 1.0 1.0 1.0 Beta	7.5 -11.3 -6.3 16.4 25.7 N/A Annualized volatility (%) 21.7 26.8 22.9 24.3 20.4 N/A 21.7 26.8 22.9 24.3 20.4 N/A 21.7 26.8 22.9 24.3 20.4 N/A Correlation 1.0 1.0 1.0 0.2 Beta	7.5 -11.3 -6.3 16.4 25.7 N/A N/A Annualized volatility (%) 21.7 26.8 22.9 24.3 20.4 N/A N/A 21.7 26.8 22.9 24.3 20.4 N/A N/A 21.7 26.8 22.9 24.3 20.4 N/A N/A 21.7 26.8 1.0 1.0 0.2 0.2 Beta	7.5 -11.3 -6.3 16.4 25.7 N/A N/A -6.3 Annualized volatility (%) Annualized volatility (%) 21.7 26.8 22.9 24.3 20.4 N/A N/A -0.3 21.7 26.8 22.9 24.3 20.4 N/A N/A -0.3 Correlation 1.0 1.0 1.0 1.0 0.2 0.2 Beta Annualized Annualiz	7.5 -11.3 -6.3 16.4 25.7 N/A N/A -6.3 5.3 Annualized volatility (%) Annualized Sharp 21.7 26.8 22.9 24.3 20.4 N/A N/A -0.3 0.2 21.7 26.8 22.9 24.3 20.4 N/A N/A -0.3 0.2 Correlation Tracking 1.0 1.0 1.0 0.2 0.2 0.2 0.2 Beta Annualized information

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

² Based on EURIBOR1M



(EUR, gross return), all data as of Jul. 29, 2022

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Fundamentals (for last 12 months)

Index		rice/earnings incl. negative		erice/earnings excl. negative	Price/ book	Dividend yield (%) ³	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
EURO iSTOXX 50 SD-KPI Index	13.1	11.3	13.1	11.3	1.7	3.1	1.3	16.2
EURO STOXX 50 Index	13.1	11.4	13.1	11.4	1.8	3.0	1.3	16.1



Performance and annual returns⁴

Methodology

The EURO ISTOXX® 50 SD-KPI Index covers all components of the EURO STOXX 50® Index. SD-KPI Standards identify three SD-KPIs as being material for business performance in a specific sector. Taking these three SD-KPIs per sector, all companies in the universe are evaluated and a SD-KPI Total Score is calculated for each company. The SD-KPI Total Scores are provided by SD-M® GmbH

The SD-KPI Total Score provides the basis for the new component weight: All SD-KPI Total Scores are put into five intervals. Every interval provides a value for over or underweighting, i.e. -10%, -5%, 0%, 5%, 10%. Based on the respective interval in which the component belongs, a weighting cap factor is calculated. The detailed methodology, including calculation formula and full requirements, can be found in our rulebook: www.stoxx.com/indices/rulebooks.html

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH0207995348	SX5GTSDM		.SX5GTSDM
Net Return	EUR	CH0207992634	SX5TSDM		.SX5TSDM
Net Return	EUR	CH0207992634	SX5TSDM		.SX5TSDM
Price	EUR	CH0207992600	SX5ESDM	SX5ESDM INDEX	.SX5ESDM
Price	EUR	CH0207992600	SX5ESDM	SX5ESDM INDEX	.SX5ESDM
Gross Return	USD	CH0207995504	SX5GUSDM		.SX5GUSDM
Net Return	USD	CH0207995488	SX5USDM		.SX5USDM
Net Return	USD	CH0207995488	SX5USDM		.SX5USDM
Price	USD	CH0207995389	SX5KSDM		.SX5KSDM
Price	USD	CH0207995389	SX5KSDM		.SX5KSDM

Quick facts

Quion Tuoto	
Weighting	Free-float market cap
Cap factor	No
No. of components	50
Review frequency	Annually (Sep.)
Calculation/distribution	Price (EUR): realtime (every 15 seconds)
Calculation hours	Realtime: 9:00 am - 6:00 pm CET
Base value/base date	1,000 as of Sep. 21, 2007
History	Available daily back to Sep. 21, 2007
Inception date	Sep. 25, 2013

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

CONTACT DETAILS

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

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BACKTESTED PERFORMANCE

DACH ICS IED 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 a wide range of customization, 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 <u>⁴ STOXX data from Sep. 21, 2007 to Aug. 30, 2022</u>

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)	
ASML HLDG	Technology	Netherlands	8.35	
LVMH MOET HENNESSY	Consumer Products & Services	France	5.94	
LINDE	Chemicals	Germany	5.20	
TOTALENERGIES	Energy	France	4.80	
SANOFI	Health Care	France	3.93	
SAP	Technology	Germany	3.65	
L'OREAL	Consumer Products & Services	France	3.46	
SIEMENS	Industrial Goods & Services	Germany	3.01	
SCHNEIDER ELECTRIC	Industrial Goods & Services	France	2.97	
ALLIANZ	Insurance	Germany	2.68	

 $^{\rm 5}$ Based on the composition as of Jul. 29, 2022