ISTOXX INDICES

ISTOXX® EUROPE 50 SD-KPI INDEX

Index description

The iSTOXX® Europe 50 SD-KPI Index is based on the STOXX® Europe 50 Index. It aims to closely track the STOXX® Europe 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 STOXX® Europe 50 Index leads to the iSTOXX® Europe 50 SD-KPI Index, which in turn facilitates investors closely track the leading STOXX® Europe 50 Index. The low tracking error allows for hedging through STOXX® Europe 50 Index futures and options.

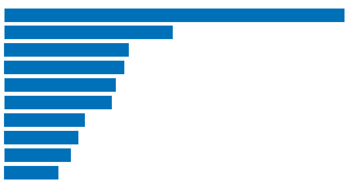
»The three SD-KPIs - environmental, social and governance (ESG) indicators - are important and material for business performance in different sectors. SD-KPI Standards have been developed by SD-M® GmbH in cooperation with the German Federal Environment Ministry and global investors and analysts, who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

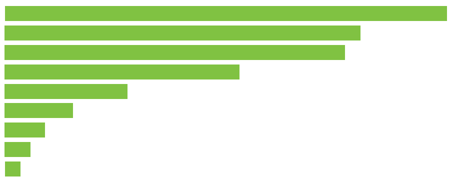
Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
iSTOXX Europe 50 SD-KPI Index	5,202.5	4,534.6	92.5	64.2	320.6	29.7	7.1	0.7	6.8
STOXX Europe 50 Index	5,309.8	4,604.7	92.1	63.6	337.5	31.5	7.3	0.7	5.8

Supersector weighting (top 10)



24.7% Health Care
12.2% Food, Beverage & Tobacco
9.0% Energy
8.7% Technology
8.1% Industrial Goods & Services
7.8% Consumer Products & Services
5.8% Banks
5.4% Chemicals
4.8% Insurance
3.9% Personal Care, Drug & Grocery Stores

Country weighting



26.9% Great Britain
21.6% Switzerland
20.7% France
14.3% Germany
7.5% Netherlands
4.1% Denmark
2.4% Spain
1.6% Italy
0.9% Belgium

Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Europe 50 SD-KPI Index	6.3	-1.7	6.5	27.8	42.7	N/A	N/A	6.6	8.6	7.5
STOXX Europe 50 Index	6.3	-1.6	6.4	27.0	41.9	N/A	N/A	6.5	8.4	7.3
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
iSTOXX Europe 50 SD-KPI Index	17.2	20.2	17.5	20.1	17.1	N/A	N/A	0.4	0.4	0.4
STOXX Europe 50 Index	17.4	20.2	17.5	20.1	17.1	N/A	N/A	0.4	0.4	0.4
Index to benchmark	**Correlation**					**Tracking error (%)**				
iSTOXX Europe 50 SD-KPI Index	1.0	1.0	1.0	1.0	1.0	0.5	0.3	0.2	0.2	0.2
Index to benchmark	**Beta**					**Annualized information ratio**				
iSTOXX Europe 50 SD-KPI Index	1.0	1.0	1.0	1.0	1.0	-0.2	-0.4	0.4	1.0	0.6

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

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

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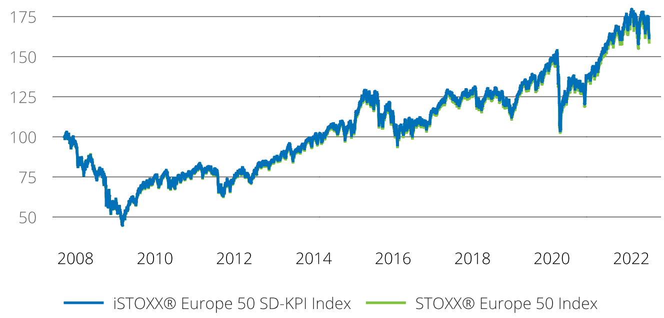
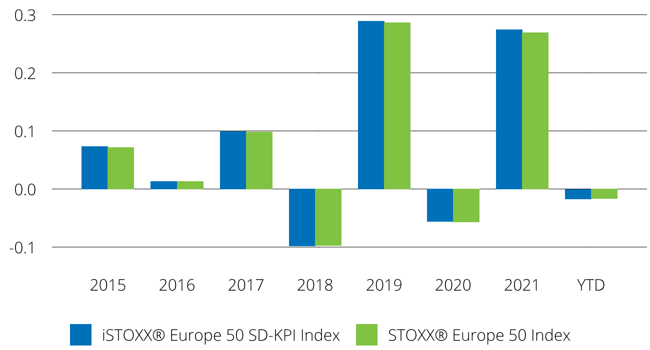
Fundamentals (for last 12 months)

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
iSTOXX Europe 50 SD-KPI Index	13.6	12.4	13.6	12.4	2.2	3.5	1.7	16.7
STOXX Europe 50 Index	13.6	11.8	13.6	11.8	2.2	3.4	1.6	15.7

Performance and annual returns[4]





Methodology

The iSTOXX® Europe 50 SD-KPI Index covers all components of the STOXX® Europe 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	CH0207995579	SX5GRSDM		.SX5GRSDM
Net Return	EUR	CH0207995546	SX5RSDM		.SX5RSDM
Net Return	EUR	CH0207995546	SX5RSDM		.SX5RSDM
Price	EUR	CH0207995520	SX5PSDM	SX5PSDM INDEX	.SX5PSDM
Price	EUR	CH0207995520	SX5PSDM	SX5PSDM INDEX	.SX5PSDM
Gross Return	USD	CH0207995629	SX5GVSDM		.SX5GVSDM
Net Return	USD	CH0207995611	SX5VSDM		.SX5VSDM
Net Return	USD	CH0207995611	SX5VSDM		.SX5VSDM
Price	USD	CH0207995587	SX5LSDM		.SX5LSDM
Price	USD	CH0207995587	SX5LSDM		.SX5LSDM

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

Quick facts

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

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 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
[4] STOXX data from Sep. 21, 2007 to Jun. 14, 2022

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