

DAX [®] FAMILY					
REGIONS	ESG	SIZES	SECTORS	BLUE CHIPS	STYLE & THEME

SCOPE AND OBJECTIVE

The DAX[®] 50 ESG tracks the performance of the 50 largest, most liquid German market stocks that have comparably good performance based on their Environmental, Social and Governance criteria. Further, the stocks must have passed standardized ESG screens related to Global Standards Screening, as well as the involvement in controversial weapons, tobacco production, thermal coal, nuclear power and military contracting. The DAX[®] 50 ESG Index is derived from the HDAX[®] universe which comprises the joint set of companies included in DAX[®], MDAX[®] and TecDAX[®].

KEY FACTS

- The index consists of 50 large and liquid ESG screened German securities
- The screens applied are based on responsible policies and aim to reduce reputational and idiosyncratic risks
- Screening provided by award winning ESG data provider, Sustainalytics
- Transparent free-float market cap weighting scheme, similar to the parent index
- The index is suitable as underlying for mandates, passive funds, ETFs, structured products and listed derivatives

INDEX METHODOLOGY

The universe for the DAX[®] 50 ESG is defined by all the stocks included in the HDAX[®] Index, which comprises the joint set of companies included in DAX[®], MDAX[®] and TecDAX[®].

Companies identified as non-compliant based on Sustainalytics Global Standards Screening assessment, are involved in controversial weapons, military contracting, tobacco production, nuclear power or thermal coal are not eligible for selection.

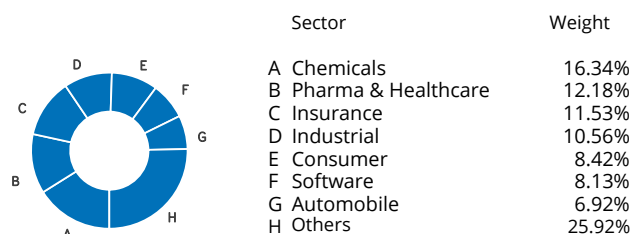
The selection of companies in the DAX[®] 50 ESG is based on the quantitative criteria of free float market capitalization, order book volume and ESG Score. The index is weighted according to free float market capitalization, and securities are capped at 7% on a component level.

VERSIONS AND SYMBOLS

DAX [®] 50 ESG	ISIN	Symbol	Bloomberg	Reuters
EUR Gross Return	DE000A0Z3NB0	DAXESG	DAXESG Index	.DAXESG
EUR Net Return	DE000A0S3E20	DAXESGN	DAXESGN Index	.DAXESGN
EUR Price	DE000A0S3E04	DAXESGK	DAXESGK Index	.DAXESGK
USD Gross Return	DE000A0S3E46	DAXESGU		.DAXESGU
USD Net Return	DE000A0S3E87	DAXESGNU		.DAXESGNU
USD Price	DE000A0S3E61	DAXESGKU		.DAXESGKU

COMPOSITION

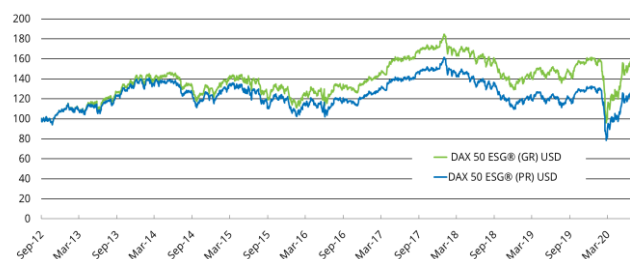
SECTOR ALLOCATION



Largest components	Index weight	MCAP ¹ [USD bn]	Currency
LINDE PLC EO 0,001	7.3%	128.0	USD
SIEMENS AG NA O.N.	7.2%	126.2	USD
SAP SE O.N.	7.2%	103.5	USD
ALLIANZ SE NA O.N.	6.4%	89.4	USD
DT.TELEKOM AG NA	5.3%	65.3	USD

¹Uncapped free-float market cap

INDEX PERFORMANCE

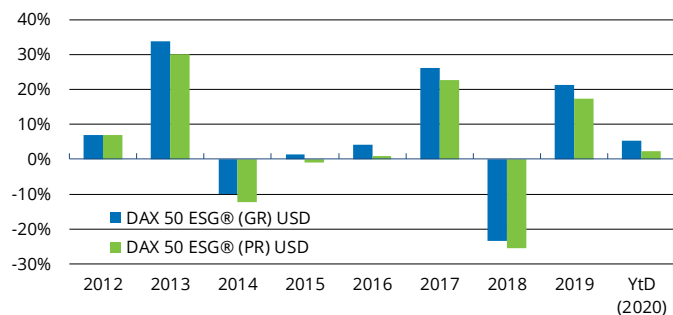


ANNUAL RETURNS

Weighting scheme	Free-float market cap
Recomposition	Annually
Rebalancing	Quarterly
Components	50
Component capping	7%
Corporate action and dividends	According to the Guide to the DAX Equity Indices
Currencies	EUR, USD
Calculation hours & frequencies	9:00 - 17:45 CET (realtime, 1 sec)
Launch date	Mar. 4, 2020
Base value	1,000 as of Sep. 24, 2012
History	Available since Sep. 24, 2012

DAX[®] 50 ESG INDEX

QUICK FACTS



KEY RATIOS

Name	DAX50ESG® (GR) USD	DAX50ESG® (PR) USD
Performance YTD	5.2%	2.4%
Performance 1 Y	19.3%	16.0%
Performance 3 Y (annualized)	1.6%	-1.5%
Performance 5 Y (annualized)	5.8%	2.7%
Volatility 30 D (annualized)	17.5%	17.6%
Volatility 1 Y (annualized)	32.8%	32.8%
Sharpe ratio 1 Y	0.67	0.59
Market capitalization (EUR bn)	931.69	925.02
Market capitalization (USD bn)	1,114.25	1,106.28
ADTV (3 months, EUR mn)	173	173
P/E (trailing)	47.9	47.9
P/E (projected)	24.9	24.9
Dividend yield 1 Y	3.3%	-
Price/Book	1.6	1.6

STOXX Ltd. is part of Qontigo

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Qontigo's index provider STOXX Ltd. is part of Deutsche Börse Group and the administrator of the DAX indices under the European Benchmark Regulation.

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The index can be used as basis for the definition of customized indices, which can be tailored to specific client or mandate needs. STOXX Ltd. offers customization in almost unlimited forms for example in terms of component selection, weighting schemes and personalized calculation methodologies.

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BACKTESTED PERFORMANCE ASSESSMENT

This document contains index performance data based on back testing, 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.

Data as of August 31, 2020; backtested