

DAX[®] ESG SCREENED INDEX

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

INDEX DESCRIPTION

The objective of the DAX ESG Screened index is to reflect the performance of the DAX index, Germany's national benchmark, while using ESG exclusion filters to remove companies that fail to meet norms-based screening, controversial weapons screening, minimum ESG ratings and a series of business activity screenings. Removed companies are not replaced, therefore the DAX ESG Screened index will typically have fewer holdings than the parent DAX index.

KEY FACTS

- The index consists of securities from the DAX index screened for ESG criteria.
- Screening is provided by award winning ESG data provider ISS ESG.
- The index applies a transparent free-float market capitalization weighting scheme, similar to the parent index.
- Diversification is achieved by incorporating a capping factor of 10% at component level, which ensures that no component can dominate the index.

INDEX METHODOLOGY

The DAX ESG Screened index composition is derived from its parent index, the DAX index.

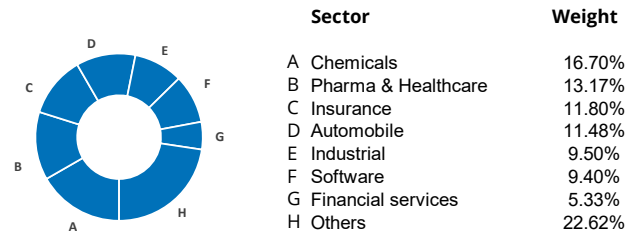
STOXX will exclude companies that ISS ESG considers to be non-compliant based on UN Global Compact principles, are involved in controversial weapons, are tobacco producers or distributors and that either derive revenues from thermal coal mining, oil sands, civilian firearms, military equipment, or, have power generation capacity that utilizes nuclear power. The index weighting is based on the free-float market capitalization, whereby the maximum weighting per share is capped at 10 percent. Removed companies are not replaced.

VERSIONS AND SYMBOLS

DAX ESG	ISIN	Symbol	Bloomberg	Reuters
Screened				
EUR Total				
Return	DE000A3DDX22	DAXESGS	DAXESGS INDEX	.DAXESGS
EUR Net				
Return	DE000A3DDX14	DAXESGSN	DAXESGSN INDEX	.DAXESGSN
EUR Price	DE000A3DDX06	DAXESGSK	DAXESGSK INDEX	.DAXESGSK

COMPOSITION

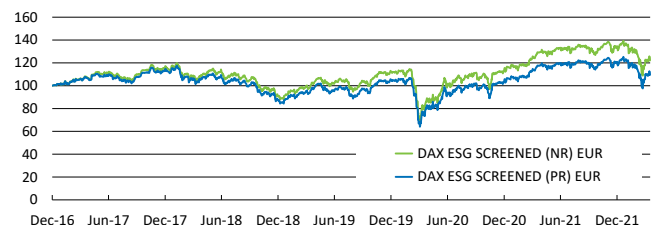
SECTOR ALLOCATION



Largest components	Index weight	MCAP ¹ [EUR bn]	Currency
LINDE PLC EO 0,001	10.4%	147.5	EUR
SAP SE O.N.	9.4%	110.4	EUR
SIEMENS AG NA O.N.	8.5%	94.3	EUR
ALLIANZ SE NA O.N.	7.9%	88.5	EUR
BAYER AG NA O.N.	5.5%	61.0	EUR

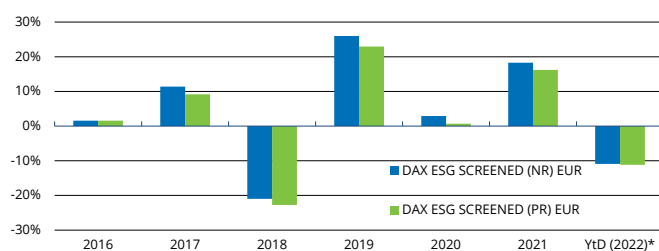
¹Uncapped free-float market cap

INDEX PERFORMANCE



DAX[®] ESG SCREENED INDEX

ANNUAL RETURNS



KEY FIGURES

Name	DAX ESG [®] SCREENED (NR)	DAX ESG [®] SCREENED (PR)
	EUR	EUR
Performance YTD	-10.9%	-11.2%
Performance 1 Y	-4.9%	-6.5%
Performance 3 Y (annualized)	7.0%	4.7%
Performance 5 Y (annualized)	2.6%	0.4%
Volatility 30 D (annualized)	41.0%	41.1%
Volatility 1 Y (annualized)	20.2%	20.2%
Sharpe ratio 1 Y	-0.12	-0.21
Market capitalization (EUR bn) ¹	1,156.9	1,156.9
ADTV (3 months, EUR mn)	148	148
P/E (trailing)	14.5	14.5
P/E (projected)	11.7	11.7
Dividend yield 1 Y	1.6%	-
Price/Book	1.5	1.5

¹Uncapped free-float market cap

ABOUT STOXX

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

STOXX Ltd. is an independent, leading index specialist. STOXX Ltd. is providing innovative index solutions for global markets and across all asset classes. The indices are licensed to the world's largest issuers of financial products, capital owners and asset managers as well as to more than 500 companies around the world.

CUSTOMISATION

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

STOXX Ltd. is part of Qontigo

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