

DAX[®] 50 ESG+ INDEX

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

INDEX DESCRIPTION

The objective of the DAX 50 ESG+ Index is to reflect the performance of the 50 companies with the highest ESG score selected from the 75 largest companies in terms of free float Market Cap of the HDAX[®] Index. Firms that fail to meet norms-based screening, controversial weapons screening, minimum ESG ratings and a series of business activity screenings will be excluded. The parent HDAX index focuses on large and medium sized companies by tracking the performance of 40 companies from DAX[®] Index, the 50 companies from MDAX[®] Index and the 30 companies from TecDAX[®] index.

KEY FACTS

- The index consists of securities from the HDAX[®] index screened for ESG criteria and selected by ESG score.
- Screening and ESG scores are 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 7% at component level, which ensures that no component can dominate the index.

INDEX METHODOLOGY

The DAX 50 ESG+ index composition is derived from its parent index, the HDAX[®] 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, unconventional oil & gas, civilian firearms, military equipment, or, have power generation capacity that utilizes nuclear power or thermal coal, or plan to expand their activities in thermal coal mining or thermal coal power generation.

From the remaining companies, the top 50 companies in terms of ESG score, sourced from ISS-ESG ESG Performance Score, are then selected into the index. In case less than 50 companies are eligible for inclusion, no additional company will be added and the index will be constituted by less than 50 companies. In case the ESG Score is identical for two companies, the larger company in terms of free float market capitalization is selected.

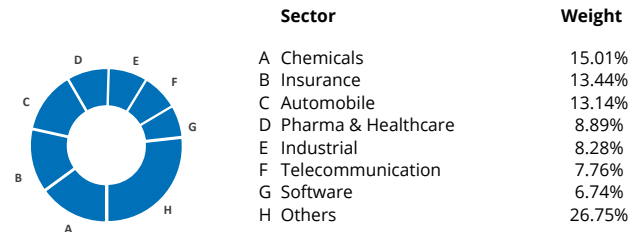
The index weighting is based on the free-float market capitalization, whereby the maximum weighting per share is capped at 7 percent.

VERSIONS AND SYMBOLS

DAX 50 ESG+	ISIN	Symbol	Bloomberg	Reuters
EUR Total Return	DE000A3DSHV9	DAXESGP	DAXESGPN INDEX	.DAXESGP
EUR Net Return	DE000A3DSHU1	DAXESGPN	DAXESGPN INDEX	.DAXESGPN
EUR Price	DE000A3DSHT3	DAXESGPK	DAXESGP INDEX	.DAXESGPK

COMPOSITION

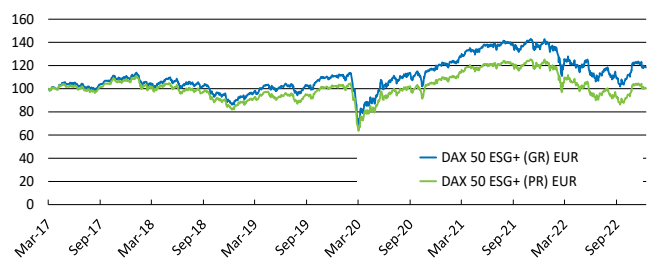
SECTOR ALLOCATION



Largest components	Index weight	MCAP ¹ [EUR bn]	Currency
ALLIANZ SE NA O.N.	7.1%	61.5	EUR
SIEMENS AG NA O.N.	7.0%	61.2	EUR
LINDE PLC EO 0,001	6.9%	60.3	EUR
DT.TELEKOM AG NA	6.9%	60.2	EUR
SAP SE O.N.	6.7%	58.7	EUR

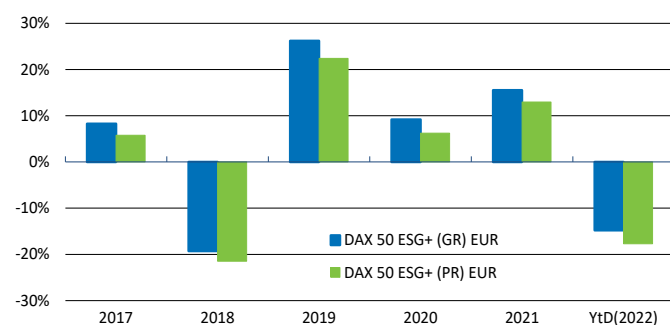
¹Capped free-float market cap

INDEX PERFORMANCE



DAX[®] 50 ESG+ INDEX

ANNUAL RETURNS



KEY FIGURES

Name	DAX 50 ESG+ (GR) EUR	DAX 50 ESG+ (PR) EUR
Performance YTD	-14.8%	-17.7%
Performance 1 Y	-15.0%	-17.9%
Performance 3 Y (annualized)	2.5%	-0.4%
Performance 5 Y (annualized)	1.9%	-1.1%
Volatility 30 D (annualized)	16.9%	16.9%
Volatility 1 Y (annualized)	24.2%	24.2%
Sharpe ratio 1 Y	-0.55	-0.69
Market capitalization (EUR bn) ¹	871.1	871.1
ADTV (3 months, EUR mn)	110	110
P/E (trailing)	11.4	11.4
P/E (projected)	9.6	9.6
Dividend yield 1 Y	2.9%	-
Price/Book	1.2	1.2

¹Capped 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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Data as of December 30, 2022, EUR; backtested. As of November 8, 2021 EONIA is replaced with €STR.