ENVIRONMENTAL SOCIAL

STOXX® EUROPE 600 ESG BROAD MARKET EQUAL WEIGHT INDEX

Index description

The STOXX Europe 600 ESG Broad Market Equal Weight Index tracks the same stocks as the STOXX Europe 600 ESG Broad Market Index but uses a different weighting scheme. The securities are equal weighted at the periodic index review.

Key facts

»Equal weighted version of the STOXX Europe 600 ESG Broad Market Index

»ESG screened securities from the STOXX Europe 600 Index

»Screening provided by award-winning ESG data provider Sustainalytics

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	
STOXX Europe 600 ESG Broad Market Equal Weight Index	N/A	46,928.1	98.0	97.7	114.1	82.8	0.2	0.2	32.5	
STOXX Europe 600 Equal Weight Index	N/A	58,792.7	98.0	97.9	114.4	82.5	0.2	0.1	28.0	

Supersector weighting (top 10)

ng (top 10)		Country weighting	
•	16.0% Industrial Goods & Services 9.4% Health Care 7.8% Banks 6.0% Insurance 6.0% Real Estate 5.7% Technology 5.4% Consumer Products & Services 5.1% Food, Beverage & Tobacco 5.0% Construction & Materials 4.5% Financial Services		21.6% Great Britain 14.8% France 11.8% Germany 9.9% Sweden 8.4% Switzerland 5.9% Italy 5.2% Netherlands 4.7% Spain 4.3% Denmark 3.4% Finland

Risk and return figures¹

			R	eturn (%)			Anr	ualized ret	:urn (%)
Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	ЗY	5Y
-2.8	-17.7	-17.7	5.5	19.0	N/A	N/A	-17.9	1.8	3.6
-2.6	-18.6	-18.6	1.7	15.9	N/A	N/A	-18.8	0.6	3.0
Annualized volatility (%) Annualized Sharpe r					pe ratio²				
17.5	21.9	21.9	22.8	19.5	N/A	N/A	-0.9	0.1	0.2
17.4	22.0	22.0	22.6	19.3	N/A	N/A	-1.0	0.0	0.2
	Correlation						Tracking	error (%)	
1.0	1.0	1.0	1.0	1.0	0.8	1.2	1.2	1.3	1.1
Beta Annualized inform					tion ratio				
1.0	1.0	1.0	1.0	1.0	-2.1	0.8	0.8	1.0	0.5
	-2.8 -2.6 17.5 17.4 1.0	-2.8 -17.7 -2.6 -18.6 17.5 21.9 17.4 22.0 1.0 1.0	-2.8 -17.7 -17.7 -2.6 -18.6 -18.6 A A 17.5 21.9 21.9 17.4 22.0 22.0 1.0 1.0 1.0	Last month YTD 1Y 3Y -2.8 -17.7 -17.7 5.5 -2.6 -18.6 -18.6 1.7 Annualized vo 21.9 21.9 22.8 17.4 22.0 22.0 22.6 17.4 21.0 1.0 1.0	-2.8 -17.7 -17.7 5.5 19.0 -2.6 .18.6 .18.6 1.7 15.9 Annualized volatility (%) 21.9 21.9 22.8 19.5 17.4 22.0 22.0 22.6 19.3 Correlation 1.0 1.0 1.0 1.0 Beta	Last month YTD 1Y 3Y 5Y Last month -2.8 -17.7 -17.7 5.5 19.0 N/A -2.6 -18.6 1.86 1.7 15.9 N/A -2.6 -18.6 1.86 1.7 15.9 N/A Annualized volatility (%) 17.5 21.9 22.8 19.5 N/A 17.4 22.0 22.0 22.6 19.3 N/A Correlation 1.0 1.0 1.0 0.8 Beta	Last month YTD 1Y 3Y 5Y Last month YTD -2.8 -17.7 -17.7 5.5 19.0 N/A N/A -2.6 18.6 18.6 1.7 15.9 N/A N/A -2.6 18.6 1.7 15.9 N/A N/A -2.6 21.9 21.9 22.8 19.5 N/A N/A 17.5 21.9 22.0 22.6 19.3 N/A N/A 17.4 22.0 22.0 19.3 N/A N/A 17.4 1.0 1.0 1.0 0.8 1.2 Beta	Last month YTD 1Y 3Y 5Y Last month YTD 1Y -2.8 -17.7 -17.7 5.5 19.0 N/A N/A -17.9 -2.6 -18.6 -18.6 1.7 15.9 N/A N/A -18.8 Annualized volatility (%) 17.5 21.9 21.9 22.8 19.5 N/A N/A -0.9 17.4 22.0 22.0 22.6 19.3 N/A N/A -1.0 17.4 21.0 1.0 1.0 1.0 0.8 1.2 1.2 Beta Annualize	Last month YTD 1Y 3Y 5Y Last month YTD 1Y 3Y -2.8 -17.7 -17.7 5.5 19.0 N/A N/A -17.9 1.8 -2.6 -18.6 -18.6 1.7 15.9 N/A N/A -17.9 1.8 -2.6 -18.6 -18.6 1.7 15.9 N/A N/A -18.8 0.6 -2.6 -18.6 -18.6 1.7 15.9 N/A N/A -18.8 0.6 -17.7 21.9 21.9 22.8 19.5 N/A N/A -0.9 0.1 17.4 22.0 22.0 22.6 19.3 N/A N/A -1.0 0.0 Correlation N/A N/A -1.0 0.0 Lorent

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 Dec. 30, 2022

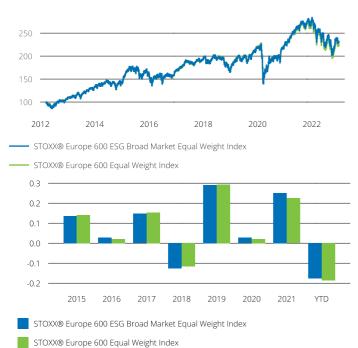
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ENVIRONMENTAL SOCIAL STOXX® EUROPE 600 ESG BROAD MARKET EQUAL WEIGHT

Fundamentals (for last 12 months)

Index		Price/earnings incl. negative		Price/earnings excl. negative		Dividend yield (%) ³	Price/ sales	Price/ cash flow	
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing	
STOXX Europe 600 ESG Broad Market Equal Weight Index	13.5	13.3	10.4	12.4	1.4	2.6	1.0	6.1	
STOXX Europe 600 Equal Weight Index	14.5	13.6	10.9	12.5	1.5	2.4	1.1	6.8	

Performance and annual returns⁴



Methodology

The index components exactly match the parent index members, the STOXX Europe 600 ESG Broad Market Index. The same weight is attributed to all components each quarter, regardless of their free-float market capitalization.

The detailed methodology including the calculation formula can be found in our rulebook: http://www.stoxx.com/indices/rulebooks.html

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH1135769904	SXWESGBE	SXWESGBE INDEX	.SXWESGBE
Net Return	EUR	CH1135769896	SXRESGBE	SXRESGBE INDEX	.SXRESGBE
Price	EUR	CH1135769888	SXPESGBE	SXPESGBE INDEX	.SXPESGBE
Gross Return	USD	CH1135769938	SXZESGBE	-	.SXZESGBE
Net Return	USD	CH1135769920	SXVESGBE		.SXVESGBE
Price	USD	CH1135769912	SXLESGBE		.SXLESGBE

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

Quick facts

Weighting	Price-weighted with a weighting factor to achieve an equal			
No. of components	80% of the STOXX Europe 600 index			
Review frequency	Quarterly, in line with parent index			
Calculation/distribution	realtime 15 sec			
Calculation hours	09:00:00 18:00:00			
Base value/base date	100 as of Mar. 19, 2012			
History	Available from Mar. 19, 2012			
Inception date	Sep. 30, 2021			
To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.				

CONTACT DETAILS

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

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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 customization in almost unlimited forms for example 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 Mar. 19, 2012 to Dec. 30, 2022</u>

(EUR, gross return), all data as of Dec. 30, 2022

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)	
COMMERZBANK	Banks	Germany	0.24	
AIB GROUP	Banks	Ireland	0.24	
CHR HANSEN HLDG	Health Care	Denmark	0.24	
LPP	Consumer Products & Services	Poland	0.24	
PUMA	Consumer Products & Services	Germany	0.24	
CAIXABANK	Banks	Spain	0.24	
BANK OF IRELAND GROUP	Banks	Ireland	0.24	
MOWI	Food, Beverage & Tobacco	Norway	0.24	
SALMAR	Food, Beverage & Tobacco	Norway	0.23	
KBC GRP	Banks	Belgium	0.23	

 $^{\rm 5}$ Based on the composition as of Dec. 30, 2022