

ISTOXX® EUROPE 600 IRCANTEC PAB INDEX

Index description

The iSTOXX Europe 600 Ircantec PAB Index tracks the performance of liquid securities from the STOXX Europe 600. The index is constructed to follow the EU Paris-aligned Benchmark (EU PAB) requirements outlined in the Commission Delegated Regulation (EU) 2020/1818 supplementing Regulation (EU) 2016/1011 of the European Parliament and of the Council in regards to minimum standards for EU Climate Transition Benchmarks and EU Paris-aligned Benchmarks. The index is designed to help investors align investments with the overall long-term global warming target of the Paris Agreement.

Key facts

»The Index is designed to help investors shift towards a low-carbon economy and align investments to the Paris Climate Agreement.

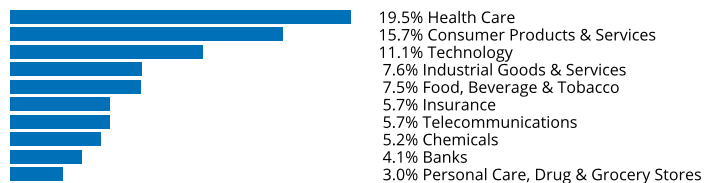
»The Index aims to reduce their greenhouse gases emission intensity by at least 50% when compared to its underlying benchmarks and it is designed to meet the year on year 7% decarbonization target.

»The Index overweights securities with concrete targets and emission reduction targets verified by the Science Based Target initiative (SBTi)

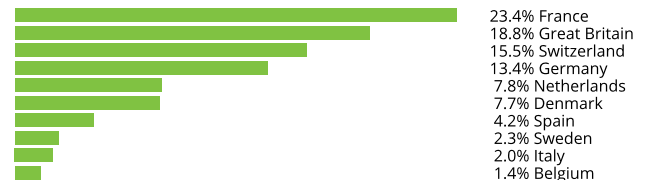
Descriptive statistics

| 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 600 Ircantec PAB Index | N/A | 103.6 | 0.2 | 0.0 | 4.9 | 0.0 | 4.7 | 0.0 | 91.7 |
| STOXX Europe 600 Index | 12,844.1 | 9,998.9 | 16.7 | 5.9 | 320.5 | 1.0 | 3.2 | 0.0 | 3.4 |

Supersector weighting (top 10)



Country weighting



Risk and return figures¹

| Index returns | Return (%) | | | | | Annualized return (%) | | | | |
|--------------------------------------|---------------------------|------|------|------|------|--------------------------------------|-----|-----|------|-----|
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| iSTOXX Europe 600 Ircantec PAB Index | 1.9 | 13.9 | 6.2 | N/A | N/A | N/A | N/A | 6.2 | N/A | N/A |
| STOXX Europe 600 Index | 1.9 | 9.8 | 3.6 | 37.2 | 21.1 | N/A | N/A | 3.7 | 11.2 | 4.0 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| iSTOXX Europe 600 Ircantec PAB Index | 7.7 | 14.1 | 18.4 | 19.7 | N/A | N/A | N/A | 0.3 | -0.3 | N/A |
| STOXX Europe 600 Index | 6.3 | 13.1 | 16.3 | 16.7 | 17.9 | N/A | N/A | 0.2 | 0.6 | 0.2 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| iSTOXX Europe 600 Ircantec PAB Index | 0.9 | 1.0 | 1.0 | 1.0 | N/A | 3.7 | 3.9 | 4.9 | 4.6 | N/A |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| iSTOXX Europe 600 Ircantec PAB Index | 1.0 | 1.0 | 1.1 | 1.2 | N/A | -0.1 | 3.0 | 0.6 | -0.3 | N/A |

¹ For information on data calculation, please refer to [STOXX calculation reference guide](#).

² Based on EURIBOR1M

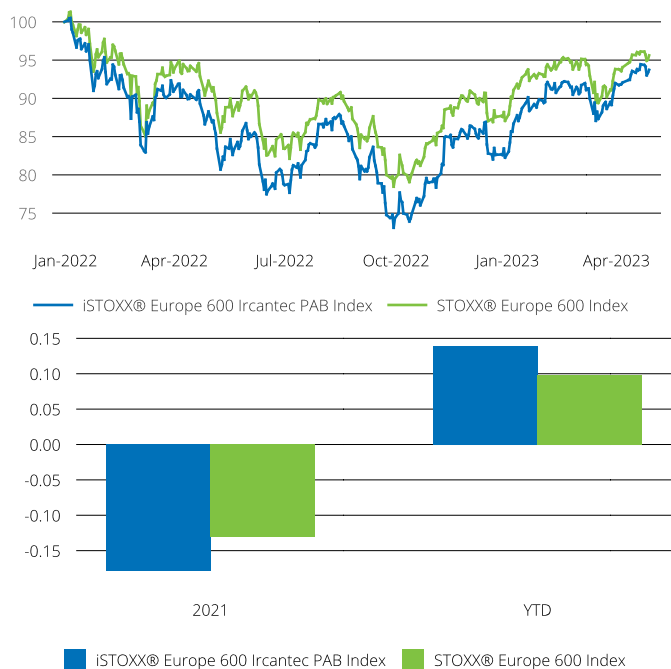
(EUR, price), all data as of Apr. 28, 2023

ISTOXX INDICES

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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 600 Ircantec PAB Index | 22.4 | 17.3 | 20.4 | 17.0 | 2.7 | 2.4 | 1.8 | 2.0 |
| STOXX Europe 600 Index | 15.7 | 13.3 | 14.0 | 13.0 | 1.9 | 2.7 | 1.2 | 1.6 |

Performance and annual returns⁴

Methodology

The iSTOXX Europe 600 Ircantec PAB Index tracks the performance of liquid securities from the STOXX Europe 600. The index is constructed to follow the EU Paris-aligned Benchmark (EU PAB) requirements outlined in the Commission Delegated Regulation (EU) 2020/1818 supplementing Regulation (EU) 2016/1011 of the European Parliament and of the Council in regards to minimum standards for EU Climate Transition Benchmarks and EU Paris-aligned Benchmarks. The index is designed to help investors align investments with the overall long-term global warming target of the Paris Agreement.

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|---------|---------------|----------|
| Gross Return EUR | CH1169657116 | IXGRPAB | | .IXGRPAB |
| Net Return EUR | CH1169657108 | IXRPPAB | IXRPPAB INDEX | .IXRPPAB |
| Price EUR | CH1169657090 | IXPPAB | | .IXPPAB |
| Gross Return USD | CH1169657140 | IXGVPAB | | .IXGVPAB |
| Net Return USD | CH1169657132 | IXVPAB | | .IXVPAB |
| Price USD | CH1169657124 | IXLPAB | | .IXLPAB |

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

Quick facts

| | |
|--------------------------|------------------------------|
| Weighting | Price weighted |
| Cap factor | 4.50% |
| No. of components | Variable |
| Review frequency | Quarterly |
| Calculation/distribution | Realtime 15 sec |
| Calculation hours | 09:00:00 18:00:00 |
| Base value/base date | 100 as of Dec. 31, 2021 |
| History | Available from Dec. 31, 2021 |
| Inception date | September. 29, 2022 |

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

CONTACT DETAILS

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DISCLAIMER

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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 Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Dec. 31, 2021 to Apr. 28, 2023

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|--------------------------|------------------------------|----------------|-------------------|
| LVMH MOET HENNESSY | Consumer Products & Services | France | 4.70 |
| NOVO NORDISK B | Health Care | Denmark | 4.56 |
| ASTRAZENECA | Health Care | Great Britain | 4.41 |
| ASML HLDG | Technology | Netherlands | 4.25 |
| NOVARTIS | Health Care | Switzerland | 3.15 |
| NESTLE | Food, Beverage & Tobacco | Switzerland | 2.65 |
| SAP | Technology | Germany | 2.65 |
| HERMES INTERNATIONAL | Consumer Products & Services | France | 2.58 |
| CIE FINANCIERE RICHEMONT | Consumer Products & Services | Switzerland | 2.37 |
| L'OREAL | Consumer Products & Services | France | 2.17 |

⁵ Based on the composition as of Apr. 28, 2023
