SUSTAINABILITY INDICES

STOXX® EUROPE SUSTAINABILITY INDEX

Index description

The EURO STOXX Sustainability Index offers a consistent, flexible and investable representation of the largest sustainability leaders in the Eurozone, i.e. the Eurozone leaders in terms of long-term environmental, social and governance criteria.

With a variable number of components, the EURO STOXX Sustainability Index covers stocks from 11 Eurozone countries: Austria, Belgium, Finland, France, Germany, Ireland, Italy, Luxembourg, the Netherlands, Portugal and Spain.

The ratings are based on the proprietary research approach of Bank Sarasin. Their analysis is based on industry-specific and other criteria that cover the three most important dimensions of sustainability: environmental, social and governance.

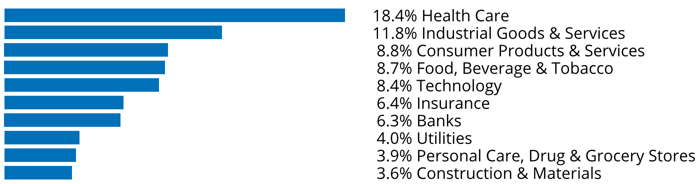
Key facts

»Very suitable for asset managers, as they provide them with comprehensive and accurate benchmarks for European sustainability portfolios.

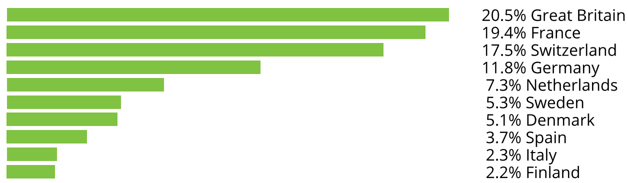
Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Europe Sustainability Index	11,436.0	8,917.9	19.1	7.2	353.8	1.1	4.0	0.0	9.1
STOXX Europe 600 Index	14,179.9	11,038.8	18.4	6.5	353.8	1.1	3.2	0.0	3.4

Supersector weighting (top 10)



Country weighting



Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe Sustainability Index	4.3	15.4	10.3	42.7	33.4	N/A	N/A	10.4	12.7	6.0
STOXX Europe 600 Index	4.1	14.9	11.3	48.5	25.4	N/A	N/A	11.4	14.2	4.7
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
STOXX Europe Sustainability Index	9.0	17.5	22.1	19.8	19.7	N/A	N/A	0.4	0.6	0.3
STOXX Europe 600 Index	9.2	18.1	22.4	20.4	20.5	N/A	N/A	0.5	0.6	0.2
Index to benchmark	**Correlation**					**Tracking error (%)**				
STOXX Europe Sustainability Index	1.0	1.0	1.0	1.0	1.0	1.8	2.0	2.5	2.7	2.6
Index to benchmark	**Beta**					**Annualized information ratio**				
STOXX Europe Sustainability Index	1.0	1.0	1.0	1.0	1.0	1.2	0.7	-0.4	-0.6	0.4

[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on EURIBOR1M

(USD, net return), all data as of Apr. 28, 2023

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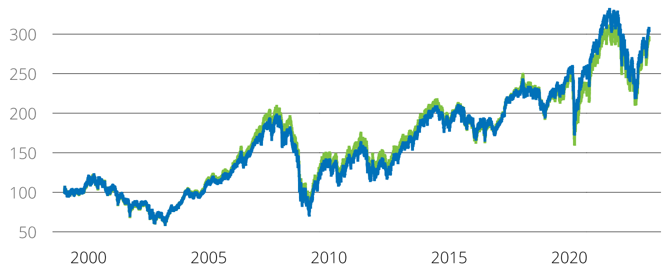
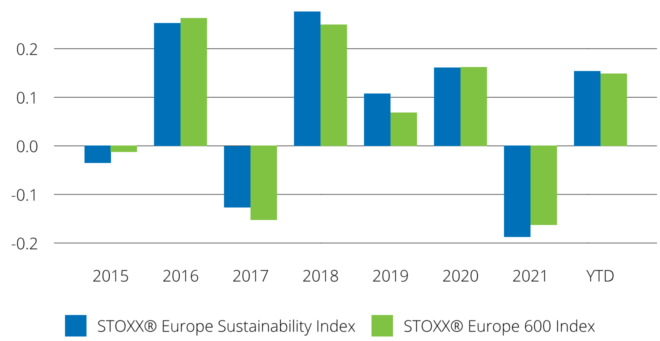
Fundamentals (for last 12 months)

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
STOXX Europe Sustainability Index	19.9	15.7	18.1	15.4	2.4	2.6	1.6	1.4
STOXX Europe 600 Index	15.7	13.3	14.0	13.0	1.9	2.9	1.2	1.6

Performance and annual returns[4]





Methodology

Components are selected from the EURO STOXX Index according to their sustainability rating (combination of company and sector rating). All companies with a positive sustainability rating are included in the index.

A rating is defined as positive if the combination of the company and the sector rating results in a shaded matrix field in the Sarasin Sustainability Matrix.

In deviation from Bank J. Safra Sarasin's standard approach, STOXX is including tobacco, adult entertainment and defense & armament in the universe for STOXX Europe Sustainability and EURO STOXX Sustainability. These criteria are considered for exclusion in the indices STOXX Europe/ EURO STOXX Sustainability ex AGTAF/ ex AGTAFA respectively.

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

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Net Return	EUR	CH0012766769	SUTR	SUTR INDEX	.SUTR
Net Return	EUR	CH0012766769	SUTR	SUTR INDEX	.SUTR
Price	EUR	CH0012766694	SUTP	SUTP INDEX	.SUTP
Price	EUR	CH0012766694	SUTP	SUTP INDEX	.SUTP
Net Return	USD	CH0012766850	SUTV	SUTV INDEX	.SUTV
Net Return	USD	CH0012766850	SUTV	SUTV INDEX	.SUTV
Price	USD	CH0012766785	SUTL	SUTL INDEX	.SUTL
Price	USD	CH0012766785	SUTL	SUTL INDEX	.SUTL

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

Quick facts

Weighting	Free-float market cap
Cap factor	No
No. of components	Variable
Review frequency	Annually in September
Calculation/distribution	Price (EUR): realtime (every 15 seconds)
Calculation hours	Realtime: 9:00 am CET - 6:00 pm CET
Base value/base date	100 as of Dec. 31, 1998
History	Available daily back to 100 as of Dec. 31, 1998
Inception date	Oct. 15, 2001

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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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 a wide range of customization, 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, 1998 to Apr. 28, 2023

(USD, net return), all data as of Apr. 28, 2023

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
NESTLE	Food, Beverage & Tobacco	Switzerland	3.97
NOVO NORDISK B	Health Care	Denmark	3.06
ASML HLDG	Technology	Netherlands	2.86
LVMH MOET HENNESSY	Consumer Products & Services	France	2.80
ASTRAZENECA	Health Care	Great Britain	2.57
ROCHE HLDG P	Health Care	Switzerland	2.48
NOVARTIS	Health Care	Switzerland	2.41
TOTALENERGIES	Energy	France	1.79
UNILEVER PLC	Personal Care, Drug & Grocery Stores	Great Britain	1.64
HSBC	Banks	Great Britain	1.64

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