

STOXX® EUROPE 600 PARIS-ALIGNED BENCHMARK INDEX

Index description

The STOXX Paris-Aligned Benchmark Indices are based on liquid securities from a selection of STOXX Benchmark Indices. They follow the EU Paris-Aligned Benchmark (EU PAB) requirements outlined by the European Commission on climate benchmarks.

Companies identified as non-compliant based on their Global Standards Screening (GSS) assessment or are involved in Controversial Weapons or Tobacco Production are not eligible for selection. Securities that generate revenues above a certain threshold from coal, oil and gas exploration or processing activities, or from fossil fuel-based power generation are not considered for selection. Furthermore, STOXX will exclude companies that ISS ESG assesses to have Significant Obstruction in the UN SDGs 12,13,14 and 15.

The weighing process follows an optimization process with the aim to reduce their greenhouse gas intensity by at least 50% when compared to their underlying benchmarks and to meet the year on year 7% decarbonization target.

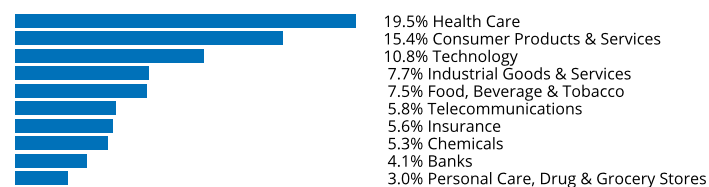
Key facts

- »The indices are designed to help investors shift towards a low-carbon economy and align investments to the Paris Climate Agreement
- »Scope 1, Scope 2 and Scope 3 are used across all sectors from the first date of the index construction
- »The indices aim to reduce their greenhouse gases emission intensity by at least 50% when compared to their underlying benchmarks
- »Sectors key to the low-carbon transition, high climate impact sectors, are not underweighted relative to the underlying benchmarks
- »The STOXX Paris-Aligned Benchmark Indices are designed to meet the year on year 7% decarbonization target
- »Indices overweight securities with concrete targets and emission reduction targets verified by the Science Based Target initiative (SBTi)

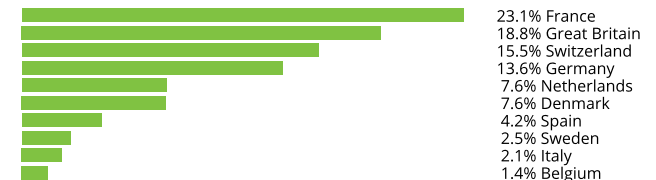
Descriptive statistics

| 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 600 Paris-Aligned Benchmark Index | N/A | 114.3 | 0.2 | 0.0 | 5.4 | 0.0 | 4.7 | 0.0 | 16.2 |
| 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 figures¹

| Index returns | Return (%) | | | | | Annualized return (%) | | | | |
|--|---------------------------|------|------|------|------|--------------------------------------|-----|------|------|-----|
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| STOXX Europe 600 Paris-Aligned Benchmark Index | 4.0 | 17.7 | 13.1 | 47.6 | 34.0 | N/A | N/A | 13.2 | 14.0 | 6.1 |
| 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 600 Paris-Aligned Benchmark Index | 9.8 | 17.7 | 22.1 | 20.0 | 19.8 | N/A | N/A | 0.6 | 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 600 Paris-Aligned Benchmark Index | 0.9 | 1.0 | 1.0 | 1.0 | 1.0 | 3.7 | 3.2 | 3.4 | 2.8 | 2.7 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX Europe 600 Paris-Aligned Benchmark Index | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | -0.4 | 2.4 | 0.4 | -0.1 | 0.4 |

¹ For information on data calculation, please refer to STOXX calculation reference guide.

² Based on EURIBOR1M

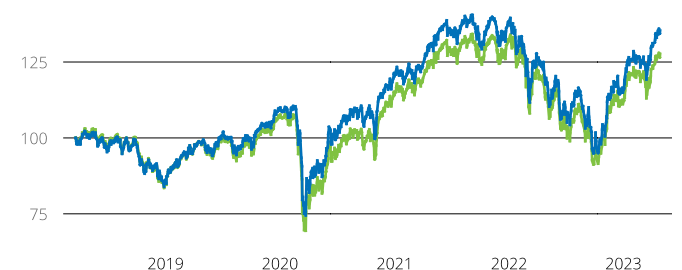
(USD, net return), all data as of Apr. 28, 2023

STOXX INDICES

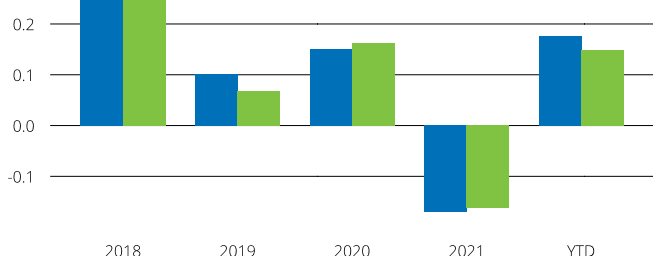
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Fundamentals (for last 12 months)

| 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 |
| STOXX Europe 600 Paris-Aligned Benchmark Index | 22.3 | 17.2 | 20.2 | 16.9 | 2.6 | 2.6 | 1.8 | 2.0 |
| STOXX Europe 600 Index | 15.7 | 13.3 | 14.0 | 13.0 | 1.9 | 2.9 | 1.2 | 1.6 |

Performance and annual returns⁴

— STOXX® Europe 600 Paris-Aligned Benchmark Index — STOXX® Europe 600 Index



■ STOXX® Europe 600 Paris-Aligned Benchmark Index ■ STOXX® Europe 600 Index

Methodology

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Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|----------|---------------|-----------|
| Gross Return EUR | CH0545171214 | SXXGRPAB | | .SXXGRPAB |
| Net Return EUR | CH0545171412 | SXXRPAB | SXXRPAB INDEX | .SXXRPAB |
| Price EUR | CH0545171693 | SXXPPAB | SXXPPAB INDEX | .SXXPPAB |
| Gross Return USD | CH0545171602 | SXXGVPAB | | .SXXGVPAB |
| Net Return USD | CH0545171560 | SXXVPAB | | .SXXVPAB |
| Price USD | CH0545171297 | SXXLPAB | | .SXXLPAB |

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

Quick facts

| | |
|--------------------------|---|
| Weighting | Optimization |
| Cap factor | 0.045 |
| No. of components | Variable |
| Review frequency | Reviewed annually in March and rebalanced quarterly |
| Calculation/distribution | Realtime 15 sec |
| Calculation hours | 09:00:00 18:00:00 |
| Base value/base date | 100 as of March 19, 2018 |
| History | Available from Mar. 19, 2018 |
| Inception date | May. 27, 2020 |

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 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 Mar. 19, 2018 to Apr. 28, 2023

(USD, net return), all data as of 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 | 4.53 |
| ASTRAZENECA | Health Care | Great Britain | 4.35 |
| ASML HLDG | Technology | Netherlands | 4.11 |
| NOVARTIS | Health Care | Switzerland | 3.13 |
| NESTLE | Food, Beverage & Tobacco | Switzerland | 2.72 |
| SAP | Technology | Germany | 2.60 |
| HERMES INTERNATIONAL | Consumer Products & Services | France | 2.48 |
| CIE FINANCIERE RICHEMONT | Consumer Products & Services | Switzerland | 2.30 |
| L'OREAL | Consumer Products & Services | France | 2.10 |

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