

STOXX® EUROPE LOW CARBON 100 INDEX

Index description

The STOXX Industry Leaders Low Carbon Indices represent the top industry (as defined by the ICB Industry classification) leaders with the lowest carbon emissions considering estimated and reported carbon intensity data. The indices are available for various regions and countries, including Global, Europe and USA. They are blue-chip indices with a fixed component number at the annual rebalance.

STOXX uses CDP and ISS ESG as reliable and professional data sources for the estimated and reported data. Data considered comprise Scope 1 (All direct GHG emissions) and Scope 2 (Indirect GHG emissions from consumption of purchased electricity, heat or steam) emissions.

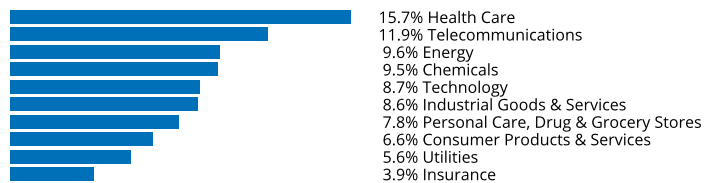
Key facts

- »Derived from STOXX broad, yet liquid broad indices to ensure tradability.
- »As indices derived from those well-known broad indices, investor can easily use it for benchmark purposes.
- »Comprehensive offering by covering global regions, Europe, Eurozone and USA.
- »Usage of a reliable data sources: CDP for reported data.
- »Only companies with reported data are available for selection.

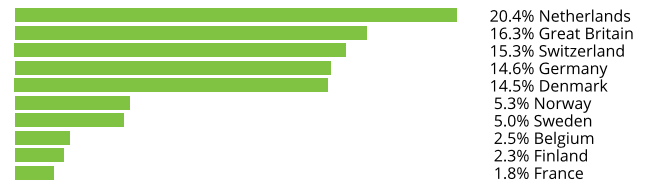
Descriptive statistics

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 Low Carbon 100 Index	N/A	92,442.8	943.3	476.4	4965.6	79.0	5.4	0.1	44.2
STOXX Europe 600 Index	14,203.3	11,110.9	18.5	6.6	329.2	1.5	3.0	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 Low Carbon 100 Index	4.0	11.6	7.7	3.8	22.1	N/A	N/A	7.8	1.3	4.1
STOXX Europe 600 Index	3.2	17.6	20.2	34.9	32.2	N/A	N/A	20.3	10.6	5.8
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Europe Low Carbon 100 Index	16.5	16.7	22.1	20.7	21.0	N/A	N/A	0.3	0.0	0.2
STOXX Europe 600 Index	15.8	16.3	19.7	19.5	20.5	N/A	N/A	0.9	0.5	0.3
Index to benchmark	Correlation					Tracking error (%)				
STOXX Europe Low Carbon 100 Index	1.0	1.0	1.0	0.9	1.0	4.0	5.0	6.0	6.8	6.3
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe Low Carbon 100 Index	1.0	1.0	1.1	1.0	1.0	2.3	-1.8	-1.8	-1.3	-0.3

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

² Based on EURIBOR1M

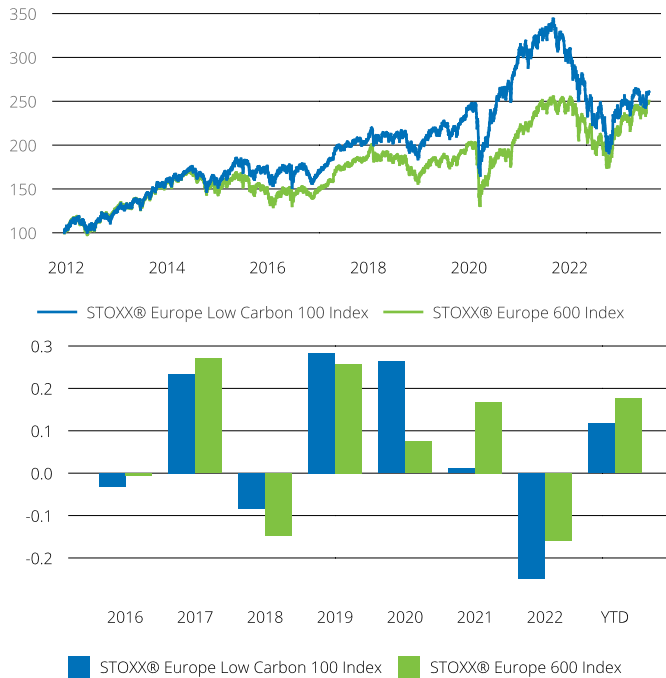
(USD, gross return), all data as of Jul. 31, 2023

THEME INDICES

STOXX® EUROPE LOW CARBON 100 INDEX

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 Low Carbon 100 Index	31.4	22.9	22.5	22.0	3.5	2.5	2.1	1.1
STOXX Europe 600 Index	16.2	13.4	14.3	13.2	1.9	3.9	1.2	5.9

Performance and annual returns⁴

Methodology

Base universe is the STOXX Global 1800 Index, excluding stocks from ICB subsector coal (ICB Code 60101040). Only those stocks with reported or estimated low carbon emission data are eligible for inclusion. STOXX uses estimated and reported carbon intensity data ((scope 1 + scope 2 emission data) / revenue in \$ million) provided by our research partner CDP and ISS ESG. The remaining stocks are sorted by ICB Industry and ranked in ascending order by carbon intensity. The top 5 & 10 (regional) and top 10 & 40 (global) stocks with the lowest carbon intensity figures are selected to create both global, regional and country Industry top 50 / 100 / 400 indices. The remaining stocks are sorted by ICB Industry and a z-score per Industry is calculated. Indices are price weighted with a weight factor based on the free-float market cap multiplied by the corresponding z-score carbon intensity factor of each constituent. The resulting tilt overweights stocks with lower carbon intensities and underweights those with higher emissions. Individual components are subject to a 5% cap.

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0304745695	SXE1CCEG		.SXE1CCEG
Gross Return EUR	CH0304745695	SXE1CCEG		.SXE1CCEG
Net Return EUR	CH0304745679	SXE1CCEN		.SXE1CCEN
Net Return EUR	CH0304745679	SXE1CCEN		.SXE1CCEN
Price EUR	CH0304745653	SXE1CCEP		.SXE1CCEP
Price EUR	CH0304745653	SXE1CCEP		.SXE1CCEP
Gross Return USD	CH0304745703	SXE1CCUG		.SXE1CCUG
Gross Return USD	CH0304745703	SXE1CCUG		.SXE1CCUG
Net Return USD	CH0304745687	SXE1CCUN		.SXE1CCUN
Net Return USD	CH0304745687	SXE1CCUN		.SXE1CCUN

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

Quick facts

Weighting	Price weighted-weight factor based on FF M-cap multiplied by Z-
Cap factor	5% on component level
No. of components	Fixed at Dec. review, variable thereafter
Review frequency	Components: Annually
Calculation/distribution	See https://www.stoxx.com/data-vendor-codes
Calculation hours	End-of-day
Base value/base date	100 on Dec. 19, 2011
History	Yes

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 gr. div. yield is calculated as gr. return index return minus price index return

⁴ STOXX data from Dec. 19, 2011 to Jul. 31, 2023

(USD, gross return), all data as of Jul. 31, 2023

STOXX® EUROPE LOW CARBON 100 INDEX

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
Prosus	Technology	Netherlands	5.37
ADYEN	Industrial Goods & Services	Netherlands	5.28
DEUTSCHE TELEKOM	Telecommunications	Germany	5.20
GENMAB	Health Care	Denmark	5.12
NOVO NORDISK B	Health Care	Denmark	4.91
VESTAS WIND SYSTEMS	Energy	Denmark	4.44
CIE FINANCIERE RICHEMONT	Consumer Products & Services	Switzerland	3.95
RECKITT BENCKISER GRP	Personal Care, Drug & Grocery Stores	Great Britain	3.69
PHILIPS	Health Care	Netherlands	2.57
SWISSCOM	Telecommunications	Switzerland	2.32

⁵ Based on the composition as of Jul. 31, 2023
