

STOXX® EUROPE LOW CARBON 100 EQUAL WEIGHT 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-Ethix Climate Solutions 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.

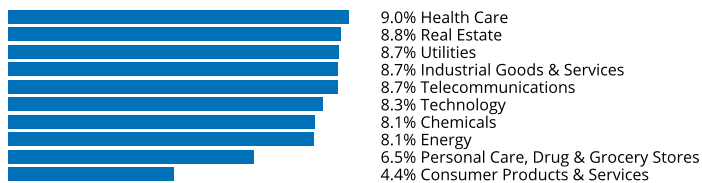
Key facts

- »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, Europe and USA regions.
- »Usage of a reliable data sources: CDP for reported data and ISS-Ethix Climate Solutions for estimated data. ISS-Ethix Climate Solutions uses reported data to estimate emissions with a model developed in cooperation with the Zurich ETH university.
- »Components with the lowest carbon intensities within each ICB Industry are selected.
- »Indices are offered in two weight versions: Price weighted with a weight factor based on the free-float market capitalization multiplied by the corresponding Z-score carbon intensity factor of each constituent and an equal weighted version.

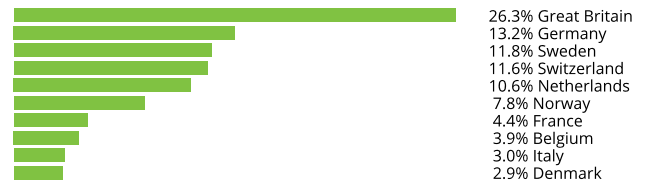
Descriptive statistics

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 Equal Weight Index	N/A	112,707.7	1150.1	1137.3	1566.8	727.5	1.4	0.6	51.3
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 Equal Weight Index	5.7	11.1	4.2	6.0	11.4	N/A	N/A	4.3	2.0	2.2
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 Equal Weight Index	17.9	18.1	23.7	21.0	21.6	N/A	N/A	0.2	0.1	0.1
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 Equal Weight Index	0.9	0.9	1.0	1.0	1.0	7.0	6.3	7.3	6.0	5.6
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe Low Carbon 100 Equal Weight Index	1.1	1.0	1.2	1.0	1.0	4.2	-1.5	-1.9	-1.3	-0.6

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

² Based on EURIBOR1M

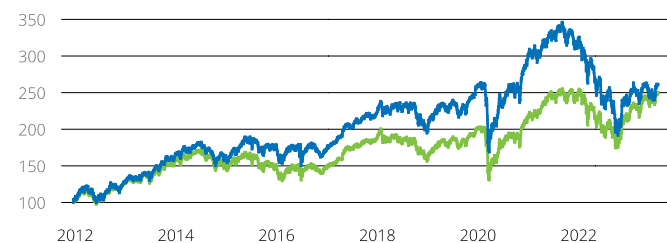
(USD, gross return), all data as of Jul. 31, 2023

THEME INDICES

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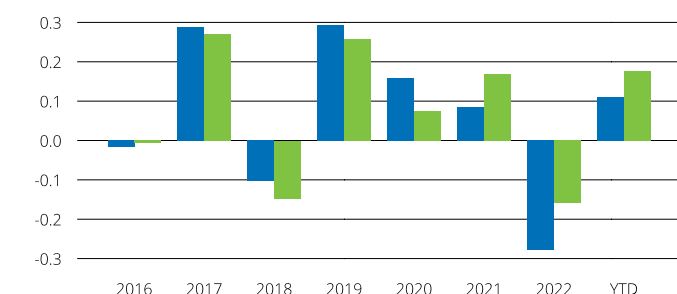
Fundamentals (for last 12 months)

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 Low Carbon 100 Equal Weight Index	39.3	18.4	21.1	17.7	2.3	3.0	1.4	0.7
STOXX Europe 600 Index	16.2	13.4	14.3	13.2	1.9	3.9	1.2	5.9

Performance and annual returns⁴

— STOXX® Europe Low Carbon 100 Equal Weight Index

— STOXX® Europe 600 Index



■ STOXX® Europe Low Carbon 100 Equal Weight Index ■ STOXX® Europe 600 Index

Methodology

Base universe is the STOXX Global 1800 Index, excluding stocks from ICB subsector coal (ICB Code 1771). 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-Ethix Climate. The remaining stocks are sorted by ICB Industry and ranked in descending 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 capitalization 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	CH0304745638	SXECCEEG		.SXECCEEG
Gross Return EUR	CH0304745638	SXECCEEG		.SXECCEEG
Net Return EUR	CH0304745612	SXECCEEN		.SXECCEEN
Net Return EUR	CH0304745612	SXECCEEN		.SXECCEEN
Price EUR	CH0304745596	SXECCEEP		.SXECCEEP
Price EUR	CH0304745596	SXECCEEP		.SXECCEEP
Gross Return USD	CH0304745646	SXECCEUG		.SXECCEUG
Gross Return USD	CH0304745646	SXECCEUG		.SXECCEUG
Net Return USD	CH0304745620	SXECCEUN		.SXECCEUN
Net Return USD	CH0304745620	SXECCEUN		.SXECCEUN

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 December review, variable thereafter
Review frequency	Components: Annually. Shares, Free Float and Weight Factor:
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

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
HELLOFRESH AG	Personal Care, Drug & Grocery Stores	Germany	1.39
WISE A	Industrial Goods & Services	Great Britain	1.29
PUMA	Consumer Products & Services	Germany	1.28
ADECCO	Industrial Goods & Services	Switzerland	1.26
SUBSEA7	Energy	Norway	1.23
UMG	Media	Netherlands	1.22
CENTRICA	Utilities	Great Britain	1.18
FUTURE	Media	Great Britain	1.18
GAZTRANSPORT ET TECHNIGAZ	Energy	France	1.16
SOPRA STERIA GROUP	Technology	France	1.14

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