ENVIRONMENTAL SOCIAL STOXX® EUROPE 600 ESG+ INDEX

Index description

The STOXX Europe 600 Plus Index tracks the performance of the STOXX Europe 600 after a set of compliance, involvement and ESG performance screens are applied. Companies that are non-compliant based on the ISS-ESG Norms Based Screening assessment or are involved in Controversial Weapons are not eligible for selection. Additional exclusion filters are applied, screening companies for involvement in Tobacco, Thermal Coal, Unconventional Oil & Gas, Civilian Firearms, and Military Contracting. The remaining securities are ranked in descending order of their ESG scores within each of the 11 ICB Industry groups. The STOXX Europe 600 Plus Index select the top-ranking securities in each of the ICB Industries until the number of selected securities reaches 80% of the number of securities in the underlying index.

Key facts

»ESG screened versions of STOXX Benchmark Indices

»Indices select 80% of the securities from underlying indices

»Screening provided by ISS ESG

»Transparent free-float market-cap weighting scheme

»Suitable as underlying for mandates, passive funds, ETFs, structured products and listed derivatives

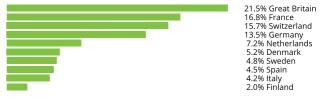
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)		Component weight (%)		Turnover (%)		
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Europe 600 ESG+ Index	10,939.9	8,596.0	17.9	6.8	298.6	1.3	3.5	0.0	6.6
STOXX Europe 600 Index	12,882.3	10,077.5	16.8	6.0	298.6	1.3	3.0	0.0	3.4

Supersector weighting (top 10)

16.3% Health Care 11.2% Industrial Goods & Services 9.7% Banks 8.3% Technology 8.0% Consumer Products & Services 7.6% Food, Beverage & Tobacco 5.7% Insurance 4.2% Construction & Materials 3.9% Utilities 3.4% Personal Care, Drug & Grocery Stores

Country weighting



Risk and return figures¹

			F	teturn (%)			An	nualized ret	:urn (%)
Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
1.9	13.9	10.4	41.4	41.0	N/A	N/A	10.5	12.4	7.2
2.1	13.2	10.4	42.3	36.4	N/A	N/A	10.5	12.6	6.5
Annualized volatility (%) Annualiz				alized Shar	pe ratio²				
13.1	12.4	14.2	15.5	17.7	N/A	N/A	0.6	0.7	0.4
13.0	12.4	14.0	15.7	17.9	N/A	N/A	0.7	0.7	0.4
Correlation				Tracking	error (%)				
1.0	1.0	1.0	1.0	1.0	1.1	1.1	1.3	1.4	1.4
Beta Annualized inf					zed informa	tion rati			
1.0	1.0	1.0	1.0	1.0	-2.8	0.9	-0.0	-0.2	0.4
	1.9 2.1 13.1 13.0 1.0	1.9 13.9 2.1 13.2 13.1 12.4 13.0 12.4 1.0 1.0	1.9 13.9 10.4 2.1 13.2 10.4 13.1 12.4 14.2 13.0 12.4 14.0 1.0 1.0 1.0	Last month YTD 1Y 3Y 1.9 13.9 10.4 41.4 2.1 13.2 10.4 42.3 Annualized vi 13.1 12.4 14.2 13.0 12.4 14.0 15.7 Co 1.0 1.0 1.0	1.9 13.9 10.4 41.4 41.0 2.1 13.2 10.4 42.3 36.4 Annualized volatility (%) 13.1 12.4 14.2 15.5 17.7 13.0 12.4 14.0 15.7 17.9 Correlation 1.0 1.0 1.0 1.0 Beta	Last month YTD 1Y 3Y 5Y Last month 1.9 13.9 10.4 41.4 41.0 N/A 2.1 13.2 10.4 42.3 36.4 N/A Annualized volatility (%) 13.1 12.4 14.2 15.5 17.7 N/A 13.0 12.4 14.0 15.7 17.9 N/A Correlation 1.0 1.0 1.0 1.1 Beta	Last month YTD 1Y 3Y 5Y Last month YTD 1.9 13.9 10.4 41.4 41.0 N/A N/A 2.1 13.2 10.4 42.3 36.4 N/A N/A Annualized volatility (%) 13.1 12.4 14.2 15.5 17.7 N/A N/A 13.0 12.4 14.0 15.7 17.9 N/A N/A Correlation 1.0 1.0 1.0 1.0 1.1 1.1	Last month YTD 1Y 3Y 5Y Last month YTD 1Y 1.9 13.9 10.4 41.4 41.0 N/A N/A 10.5 2.1 13.2 10.4 42.3 36.4 N/A N/A 10.5 Annualized volatility (%) 13.0 12.4 14.2 15.5 17.7 N/A N/A 0.6 13.0 12.4 14.0 15.7 17.9 N/A N/A 0.7 Correlation 1.0 1.0 1.0 1.1 1.1 1.3 Beta Annualized	Last month YTD 1Y 3Y 5Y Last month YTD 1Y 3Y 1.9 13.9 10.4 41.4 41.0 N/A N/A 10.5 12.4 2.1 13.2 10.4 42.3 36.4 N/A N/A 10.5 12.4 Annualized volatility (%) Annualized shart 13.1 12.4 14.2 15.5 17.7 N/A N/A 0.6 0.7 13.0 12.4 14.0 15.5 17.7 N/A N/A 0.6 0.7 13.0 12.4 14.0 15.7 17.9 N/A N/A 0.7 0.7 Correlation Tracking 1.0 1.0 1.0 1.1 1.1 1.3 1.4 Beta Annualized information

¹ For information on data calculation, please refer to STOXX <u>calculation reference guide</u>

² Based on EURIBOR1M



(EUR, net return), all data as of Jul. 31, 2023

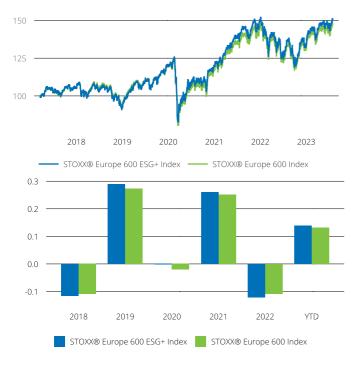
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ENVIRONMENTAL SOCIAL STOXX® EUROPE 600 ESG+ INDEX

Fundamentals (for last 12 months)

Index		Price/earnings incl. negative		Price/earnings excl. negative		Dividend yield (%) ³	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Europe 600 ESG+ Index	17.8	14.0	15.4	13.7	2.0	2.8	1.4	6.3
STOXX Europe 600 Index	16.2	13.4	14.3	13.2	1.9	2.9	1.2	5.9

Performance and annual returns⁴



Methodology

The STOXX Europe 600 Plus Index tracks the performance of the STOXX Europe 600 after a set of compliance, involvement and ESG performance screens are applied. Companies that are non-compliant based on the ISS-ESG Norms Based Screening assessment or are involved in Controversial Weapons are not eligible for selection. Additional exclusion filters are applied, screening companies for involvement in Tobacco, Thermal Coal, Unconventional Oil & Gas, Civilian Firearms, and Military Contracting. The remaining securities are ranked in descending order of their ESG scores within each of the 11 ICB Industry groups. The STOXX Europe 600 Plus Index select the top-ranking securities in each of the ICB Industries until the number of selected securities reaches 80% of the number of securities in the underlying index.

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	FLIR	CH0462361798	SXXWESGP	Dictinucing	.SXXWESGP
Net Return	FUR	CH0462361772	SXXRESGP	SXXRESGP INDEX	.SXXRESGP
Price	FUR		SXXPESGP		
		CH0462361806			.SXXPESGP
Gross Return		CH0462361780	SXXZESGP		SXXZESGP
Net Return	USD	CH0462361764	SXXVESGP		.SXXVESGP
Price	USD	CH0462361814	SXXLESGP		.SXXLESGP

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

Ouick facts

Weighting	Free-float market capitalization
Cap factor	All components are capped at a maximum weight of 10%
No. of components	480
Review frequency	Quarterly
Calculation/distribution	realtime 15 sec
Calculation hours	09:00:00 18:00:00
Base value/base date	100 as of Mar. 20, 2017
History	Available from Mar. 20, 2017
Inception date	May. 31, 2022

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. 20, 2017 to Jul. 31, 2023

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)	
NESTLE	Food, Beverage & Tobacco	Switzerland	3.47	
ASML HLDG	Technology	Netherlands	3.06	
NOVO NORDISK B	Health Care	Denmark	2.76	
LVMH MOET HENNESSY	Consumer Products & Services	France	2.56	
ASTRAZENECA	Health Care	Great Britain	2.35	
ROCHE HLDG P	Health Care	Switzerland	2.31	
NOVARTIS	Health Care	Switzerland	2.31	
HSBC	Banks	Great Britain	1.78	
SAP	Technology	Germany	1.57	
UNILEVER PLC	Personal Care, Drug & Grocery Stores	Great Britain	1.50	

 $^{\rm 5}$ Based on the composition as of Jul. 31, 2023