

# STOXX® GERMANY TOTAL MARKET ESG-X EX NUCLEAR POWER INDEX

## Index description

The STOXX Benchmark ESG-X Indices are based on a selection of STOXX Benchmark Indices and apply standardized ESG exclusion screens. The screens are based on the responsible policies of leading asset owners and aim to reduce reputational and idiosyncratic risks.

STOXX excludes companies that Sustainalytics considers to be non-compliant based on Sustainalytics Global Standards Screening assessment, that are involved in controversial weapons, are tobacco producers, or that either derive revenues from thermal coal extraction or exploration, or have power generation capacity that utilizes thermal coal.

STOXX Benchmark ESG-X Indices are suitable as underlying indices for mandates, passive funds, ETFs, structured products and listed derivatives, with the ambition to increase liquidity and lower the cost of trading.

## Key facts

»Nuclear Power screened versions of the STOXX Benchmark ESG-X Indices

»Screens are based on responsible policies and aim to reduce reputational and idiosyncratic risks

»Screening provided by award-winning ESG data provider Sustainalytics

»Transparent free-float market-cap weighting scheme

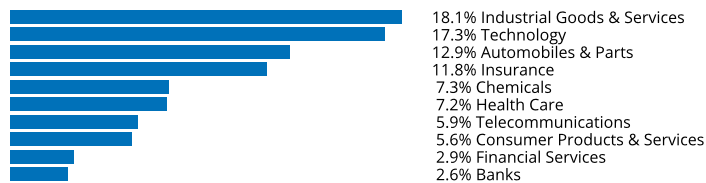
»Low tracking error with similar risk-return profile compared to their underlying indices

»Suitable as underlying for mandates, passive funds, ETFs, structured

## 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 Germany Total Market ESG-X ex Nuclear Power Index | 1,984.6              | 1,387.7    | 8.2                  | 1.5    | 148.8   | 0.1      | 10.7                 | 0.0      | 10.3           |
| STOXX Germany Total Market Index                        | 2,160.2              | 1,521.2    | 8.0                  | 1.4    | 148.8   | 0.0      | 9.8                  | 0.0      | 2.7            |

## Supersector weighting (top 10)



## Country weighting



## Risk and return figures<sup>1</sup>

| Index returns   | Return (%)                |      |      |      |      | Annualized return (%)                |     |      |     |     |
|---|---------------------------|------|------|------|------|--------------------------------------|-----|------|-----|-----|
|   | Last month                | YTD  | 1Y   | 3Y   | 5Y   | Last month                           | YTD | 1Y   | 3Y  | 5Y  |
| STOXX Germany Total Market ESG-X ex Nuclear Power Index | 3.3                       | 21.3 | 28.3 | 17.7 | 14.2 | N/A                                  | N/A | 28.6 | 5.6 | 2.7 |
| STOXX Germany Total Market Index                        | 3.2                       | 20.2 | 27.3 | 17.2 | 14.3 | N/A                                  | N/A | 27.6 | 5.5 | 2.7 |
| Index volatility and risk                               | Annualized volatility (%) |      |      |      |      | Annualized Sharpe ratio <sup>2</sup> |     |      |     |     |
| STOXX Germany Total Market ESG-X ex Nuclear Power Index | 18.0                      | 19.0 | 22.9 | 22.7 | 23.6 | N/A                                  | N/A | 1.1  | 0.2 | 0.1 |
| STOXX Germany Total Market Index                        | 17.5                      | 18.6 | 22.6 | 22.5 | 23.5 | N/A                                  | N/A | 1.1  | 0.2 | 0.1 |
| Index to benchmark                                      | Correlation               |      |      |      |      | Tracking error (%)                   |     |      |     |     |
| STOXX Germany Total Market ESG-X ex Nuclear Power Index | 1.0                       | 1.0  | 1.0  | 1.0  | 1.0  | 1.0                                  | 1.0 | 0.9  | 0.8 | 0.8 |
| Index to benchmark                                      | Beta                      |      |      |      |      | Annualized information ratio         |     |      |     |     |
| STOXX Germany Total Market ESG-X ex Nuclear Power Index | 1.0                       | 1.0  | 1.0  | 1.0  | 1.0  | 0.8                                  | 1.5 | 0.9  | 0.2 | 0.0 |

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

<sup>2</sup> Based on EURIBOR1M

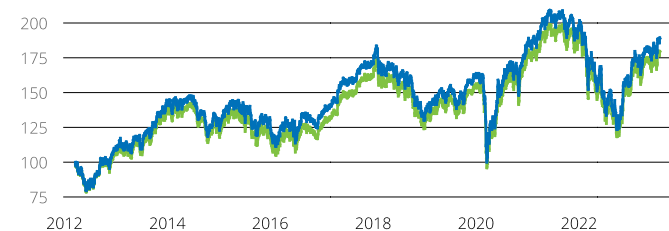
(USD, net return), all data as of Jul. 31, 2023

## ENVIRONMENTAL SOCIAL

## STOXX® GERMANY TOTAL MARKET ESG-X EX NUCLEAR POWER

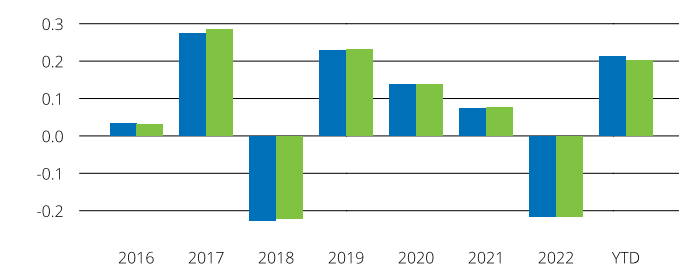
## Fundamentals (for last 12 months)

| Index   | Price/earnings<br>incl. negative |           | Price/earnings<br>excl. negative |           | Price/<br>book | Dividend<br>yield (%) <sup>3</sup> | Price/<br>sales | Price/<br>cash flow |
|---|----------------------------------|-----------|----------------------------------|-----------|----------------|------------------------------------|-----------------|---------------------|
|   | Trailing                         | Projected | Trailing                         | Projected | Trailing       | Trailing                           | Trailing        | Trailing            |
| STOXX Germany Total Market ESG-X ex Nuclear Power Index | 16.9                             | 12.4      | 13.1                             | 11.6      | 1.4            | 3.2                                | 0.7             | 16.1                |
| STOXX Germany Total Market Index                        | 16.9                             | 12.1      | 13.3                             | 11.3      | 1.4            | 3.2                                | 0.7             | 17.2                |

Performance and annual returns<sup>4</sup>

— STOXX® Germany Total Market ESG-X ex Nuclear Power Index

— STOXX® Germany Total Market Index



■ STOXX® Germany Total Market ESG-X ex Nuclear Power Index

■ STOXX® Germany Total Market Index

## Methodology

The STOXX Benchmark ESG-X ex Nuclear Power Indices are based on a selection of STOXX Benchmark ESG-X Indices and apply additional Nuclear Power screens.

STOXX excludes companies that Sustainalytics considers to be noncompliant with the Sustainalytics Global Standards Screening assessment, that are involved in controversial weapons (anti-personnel mines, biological and chemical weapons, cluster weapons, depleted uranium, nuclear weapons and white phosphorus weapons), involved in nuclear power, are tobacco producers, or that either derive revenues from thermal coal extraction or exploration, or have power generation capacity that utilizes thermal coal.

The indices are reviewed quarterly and components are weighted by free-float market cap, with a maximum capped weight of 20%.

## Versions and symbols

| Index            | ISIN         | Symbol    | Bloomberg       | Reuters   |
|------------------|--------------|-----------|-----------------|-----------|
| Gross Return EUR | CH0508918106 | .TDWESGXN |                 | .TDWESGXN |
| Net Return EUR   | CH0508917934 | .TDRESGXN |                 | .TDRESGXN |
| Price EUR        | CH0508918254 | .TDPESGXN | .TDPESGXN INDEX | .TDPESGXN |
| Gross Return USD | CH0508918148 | .TDZESGXN |                 | .TDZESGXN |
| Net Return USD   | CH0508918247 | .TDVESGXN |                 | .TDVESGXN |
| Price USD        | CH0508918114 | .TDLESGXN |                 | .TDLESGXN |

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://www.stoxx.com/data/vendor_codes.html)

## Quick facts

|                          |                                   |
|--------------------------|-----------------------------------|
| Weighting                | Free-float market cap             |
| Cap factor               | 0.2                               |
| No. of components        | Variable                          |
| Review frequency         | Quarterly (Mar., Jun., Sep., Dec) |
| Calculation/distribution | dayend                            |
| Calculation hours        | 18:00:00 18:00:00                 |
| Base value/base date     | 100 as of Mar. 19, 2012           |
| History                  | Available since Mar. 19, 2012     |
| Inception date           | Nov. 20, 2019                     |

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.

<sup>3</sup> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Mar. 19, 2012 to Jul. 31, 2023

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

## STOXX® GERMANY TOTAL MARKET ESG-X EX NUCLEAR POWER INDEX

Top 10 Components<sup>5</sup>

| <b>Company</b>        | <b>Supersector</b>          | <b>Country</b> | <b>Weight (%)</b> |
|-----------------------|-----------------------------|----------------|-------------------|
| SAP                   | Technology                  | Germany        | 10.72             |
| SIEMENS               | Industrial Goods & Services | Germany        | 9.22              |
| ALLIANZ               | Insurance                   | Germany        | 6.97              |
| DEUTSCHE TELEKOM      | Telecommunications          | Germany        | 5.47              |
| MERCEDES-BENZ GROUP   | Automobiles & Parts         | Germany        | 4.62              |
| INFINEON TECHNOLOGIES | Technology                  | Germany        | 4.15              |
| MUENCHENER RUECK      | Insurance                   | Germany        | 3.71              |
| DEUTSCHE POST         | Industrial Goods & Services | Germany        | 3.66              |
| BASF                  | Chemicals                   | Germany        | 3.46              |
| BMW                   | Automobiles & Parts         | Germany        | 2.82              |

<sup>5</sup> Based on the composition as of Jul. 31, 2023

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