THEME INDICES

EURO STOXX® 50 LOW CARBON INDEX

Index description

These STOXX Low Carbon indices cover benchmark indices and the blue-chip index EURO STOXX 50®. By utilizing both estimated and reported carbon intensity scores, this index family represents broad indices with a variable number of components, covering the regions Global, Europe, Eurozone, USA and Japan. These indices closely track the risk-return profile of the underlying benchmark indices while offering a reduction in carbon emissions in the overall portfolio of constituents by overweighting lower carbon emitters, while underweighting higher carbon emitters.

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.

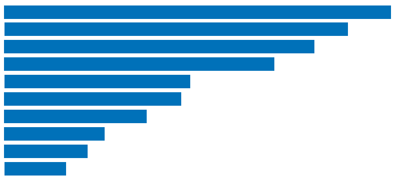
»Comprehensive offering by covering global regions, global ex countries / regions: Europe, USA, Japan and Australia.

»Usage of a reliable data sources: CDP for reported data and ISS ESG for estimated data. ISS ESG uses reported data to estimate emissions with a model developed in cooperation with the Zurich ETH university.

Descriptive statistics

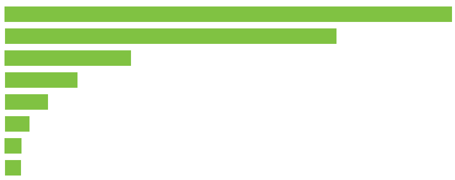
Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
EURO STOXX 50 Low Carbon Index	N/A	93,226.2	1902.6	1576.8	4805.2	207.4	5.2	0.2	6.9
EURO STOXX 50 Index	4,127.2	3,143.1	62.9	46.9	267.3	12.2	8.5	0.4	3.9

Supersector weighting (top 10)



16.7% Industrial Goods & Services
14.8% Consumer Products & Services
13.4% Technology
11.6% Banks
8.0% Health Care
7.6% Insurance
6.2% Automobiles & Parts
4.3% Food, Beverage & Tobacco
3.6% Telecommunications
2.6% Energy

Country weighting



41.5% France
30.8% Germany
11.7% Netherlands
6.7% Spain
4.0% Italy
2.3% Finland
1.5% Ireland
1.5% Belgium

Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX 50 Low Carbon Index	4.4	16.1	27.5	35.7	27.0	N/A	N/A	27.7	10.8	4.9
EURO STOXX 50 Index	4.3	16.0	27.3	36.0	29.6	N/A	N/A	27.6	10.9	5.4
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio[2]				
EURO STOXX 50 Low Carbon Index	12.0	15.5	17.3	19.7	21.4	N/A	N/A	1.2	0.5	0.2
EURO STOXX 50 Index	12.1	15.3	17.3	19.3	21.1	N/A	N/A	1.2	0.5	0.3
Index to benchmark	Correlation					Tracking error (%)				
EURO STOXX 50 Low Carbon Index	1.0	1.0	1.0	1.0	1.0	0.8	1.2	1.4	1.8	1.7
Index to benchmark	Beta					Annualized information ratio				
EURO STOXX 50 Low Carbon Index	1.0	1.0	1.0	1.0	1.0	1.4	0.3	0.1	-0.0	-0.2

[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on EURIBOR1M

(EUR, price), all data as of Jun. 30, 2023

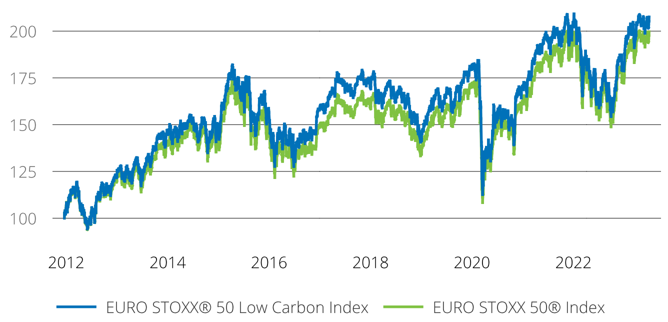
THEME INDICES

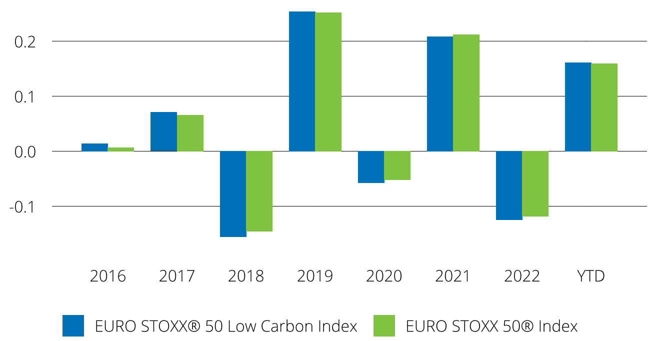
EURO STOXX® 50 LOW CARBON INDEX

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
EURO STOXX 50 Low Carbon Index	14.9	12.8	13.9	12.6	2.0	3.2	1.3	18.4
EURO STOXX 50 Index	14.4	12.2	13.4	12.0	1.9	3.3	1.2	17.0

Performance and annual returns[4]





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 Supersector and a Z-score per supersector is calculated. For the EURO STOXX 50 Low Carbon index, a Z-Score is calculated for the population. 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	CH0305287531	SXE5LCEG	SXE5LCEG INDEX	.SXE5LCEG
Gross Return	EUR	CH0305287531	SXE5LCEG	SXE5LCEG INDEX	.SXE5LCEG
Net Return	EUR	CH0305287499	SXE5LCEN	SXE5LCEN INDEX	.SXE5LCEN
Net Return	EUR	CH0305287499	SXE5LCEN	SXE5LCEN INDEX	.SXE5LCEN
Net Return	EUR	CH0305287499	SXE5LCEN	SXE5LCEN INDEX	.SXE5LCEN
Price	EUR	CH0305287432	SXE5LCEP	SXE5LCEP INDEX	.SXE5LCEP
Price	EUR	CH0305287432	SXE5LCEP	SXE5LCEP INDEX	.SXE5LCEP
Price	EUR	CH0305287432	SXE5LCEP	SXE5LCEP INDEX	.SXE5LCEP
Gross Return	USD	CH0305287556	SXE5LCUG		.SXE5LCUG
Gross Return	USD	CH0305287556	SXE5LCUG		.SXE5LCUG

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	Variable
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

STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | https://qontigo.com/support/

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 Dec. 19, 2011 to Jun. 30, 2023

(EUR, price), all data as of Jun. 30, 2023

THEME INDICES

EURO STOXX® 50 LOW CARBON INDEX

Top 10 Components[5]

Company	Supersector	Country	Weight (%)
LVMH MOET HENNESSY	Consumer Products & Services	France	5.15
SAP	Technology	Germany	4.95
ASML HLDG	Technology	Netherlands	4.89
SIEMENS	Industrial Goods & Services	Germany	4.54
SANOFI	Health Care	France	4.38
L'OREAL	Consumer Products & Services	France	4.19
SCHNEIDER ELECTRIC	Industrial Goods & Services	France	3.77
ALLIANZ	Insurance	Germany	3.49
AIRBUS	Industrial Goods & Services	France	3.03
HERMES INTERNATIONAL	Consumer Products & Services	France	2.83

[5] Based on the composition as of Jun. 30, 2023