STOXX® EUROPE LOW CARBON FOOTPRINT INDEX

Index description

STOXX Low Carbon Footprint Indices: The STOXX Low Carbon Footprint Indices are for investors who want to reduce the carbon exposure of their portfolios by excluding high carbon emission supersectors. These indices focus on those companies that have the lowest emissions, by excluding the top seven high carbon emission supersectors (Chemicals, Utilities, Oil & Gas, Construction & Materials, Travel & Leisure, Food & Beverage and Basic Resources). Additionally, from the remaining universe the top 10% of companies in terms of highest emissions are excluded. The indices have a variable number of components.

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.

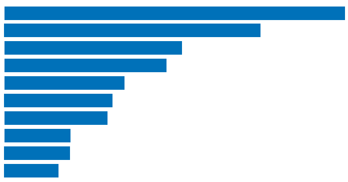
»Usage of a reliable data sources: CDP for reported data.

»Only companies with reported data are available for selection.

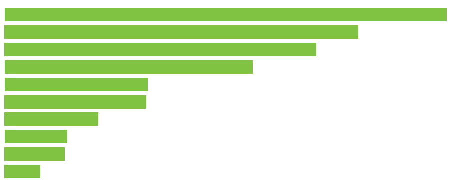
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Europe Low Carbon Footprint Index	N/A	100,661.9	261.5	85.9	4988.4	3.6	5.0	0.0	9.5
STOXX Europe 600 Index	12,633.1	9,875.0	16.5	5.7	294.3	1.3	3.0	0.0	3.4

Supersector weighting (top 10)



Country weighting



Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe Low Carbon Footprint Index	2.3	13.1	19.3	43.1	49.2	N/A	N/A	19.4	12.8	8.4
STOXX Europe 600 Index	2.4	11.4	17.2	40.3	41.6	N/A	N/A	17.3	12.1	7.3
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
STOXX Europe Low Carbon Footprint Index	9.7	12.4	14.4	16.1	18.1	N/A	N/A	1.0	0.7	0.5
STOXX Europe 600 Index	10.3	12.4	14.5	15.7	17.9	N/A	N/A	0.9	0.7	0.4
Index to benchmark	**Correlation**					**Tracking error (%)**				
STOXX Europe Low Carbon Footprint Index	1.0	1.0	1.0	1.0	1.0	1.8	2.4	2.5	2.3	2.2
Index to benchmark	**Beta**					**Annualized information ratio**				
STOXX Europe Low Carbon Footprint Index	0.9	1.0	1.0	1.0	1.0	-0.7	1.2	0.7	0.3	0.5

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

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

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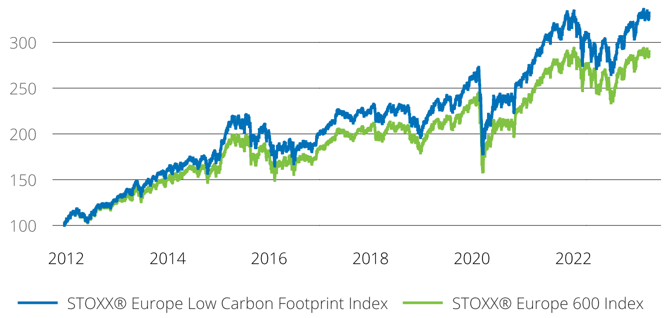
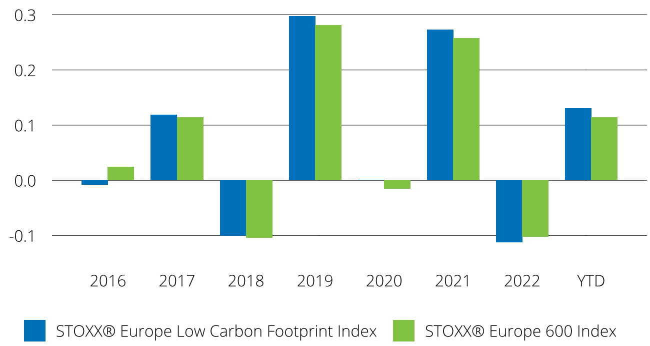
Fundamentals (for last 12 months)

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 Footprint Index	18.7	14.4	16.5	14.2	2.2	3.6	1.7	16.1
STOXX Europe 600 Index	15.7	13.2	13.8	12.9	1.9	3.8	1.2	7.1

Performance and annual returns[4]





Methodology

Base universe is the STOXX Global 1800 Index, excluding stocks from ICB subsector coal (ICB Code 60101040). The following seven supersector are excluded: Chemicals, Utilities, Oil & Gas, Construction & Materials, Travel & Leisure, Real Estate and Basic Resources. Additionally, the 10% stocks with the highest carbon intensities are also excluded. 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 carbon intensity and sorted by ICB Supersector and a Z-score per supersector 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	CH0304745885	SXEGCEG		.SXEGCEG
Gross Return	EUR	CH0304745885	SXEGCEG		.SXEGCEG
Gross Return	EUR	CH0304745885	SXEGCEG		.SXEGCEG
Net Return	EUR	CH0304745869	SXEGCEN		.SXEGCEN
Net Return	EUR	CH0304745869	SXEGCEN		.SXEGCEN
Net Return	EUR	CH0304745869	SXEGCEN		.SXEGCEN
Price	EUR	CH0304745844	SXEGCEP		.SXEGCEP
Price	EUR	CH0304745844	SXEGCEP		.SXEGCEP
Price	EUR	CH0304745844	SXEGCEP		.SXEGCEP
Gross Return	USD	CH0304745893	SXEGCUG		.SXEGCUG

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

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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 Jun. 30, 2023

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

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
NOVO NORDISK B	Health Care	Denmark	4.95
ROCHE HLDG P	Health Care	Switzerland	3.69
ASTRAZENECA	Health Care	Great Britain	3.66
LVMH MOET HENNESSY	Consumer Products & Services	France	2.97
NOVARTIS	Health Care	Switzerland	2.56
ASML HLDG	Technology	Netherlands	2.31
L'OREAL	Consumer Products & Services	France	2.21
SIEMENS	Industrial Goods & Services	Germany	1.96
UNILEVER PLC	Personal Care, Drug & Grocery Stores	Great Britain	1.95
CIE FINANCIERE RICHEMONT	Consumer Products & Services	Switzerland	1.76

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