

STOXX® EUROPE INDUSTRY NEUTRAL ESG 250 INDEX

Index description

The STOXX Regional Industry Neutral ESG indices track the performance of the leading companies with regard to Environmental, Social and Governance criteria, based on ESG indicators based on a transparent rating model as provided by Sustainalytics.

STOXX will exclude the companies that Sustainalytics considers to be non-compliant with the Sustainalytics Global Standards Screening assessment as well as companies identified to be involved with controversial weapons.

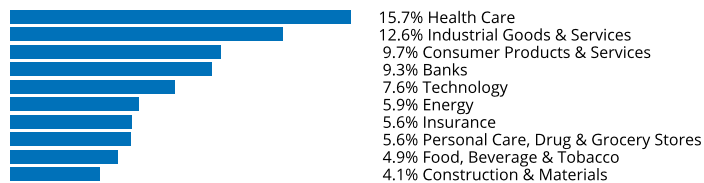
Key facts

- » Derived from STOXX broad, yet liquid indices to ensure tradability.
- » As the indices are derived from those well-known broad indices, investor can easily use it for benchmark purposes.
- » Exclude companies that Sustainalytics considers to be non-compliant with the Sustainalytics Global Standards Screening assessment as well as companies identified to be involved with controversial weapons.
- » Reliable, independent data source: Sustainalytics.

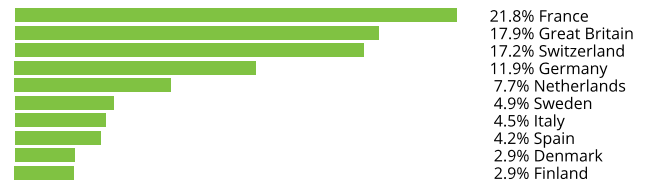
Descriptive statistics

| 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 Industry Neutral ESG 250 Index | 6,104.3 | 4,832.1 | 19.6 | 8.7 | 306.8 | 0.4 | 6.3 | 0.0 | 31.3 |
| 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 figures¹

| Index returns | Return (%) | | | | | Annualized return (%) | | | | |
|---|---------------------------|------|------|------|------|--------------------------------------|-----|------|------|-----|
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| STOXX Europe Industry Neutral ESG 250 Index | 2.5 | 12.0 | 18.9 | 45.1 | 51.8 | N/A | N/A | 19.1 | 13.3 | 8.8 |
| 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 Industry Neutral ESG 250 Index | 10.3 | 12.4 | 14.4 | 15.6 | 17.7 | N/A | N/A | 1.0 | 0.8 | 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 Industry Neutral ESG 250 Index | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 1.4 | 1.6 | 1.7 | 1.7 | 1.8 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX Europe Industry Neutral ESG 250 Index | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 0.8 | 0.7 | 0.9 | 0.6 | 0.7 |

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

² Based on EURIBOR1M

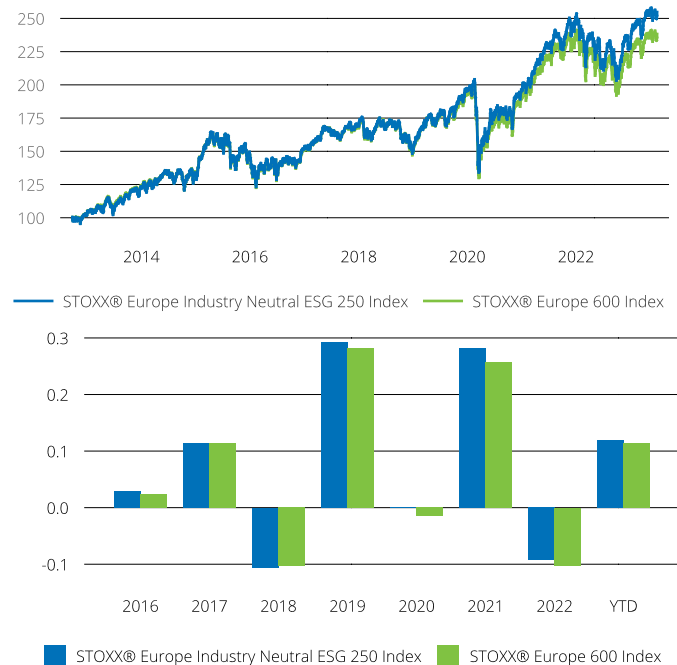
(EUR, gross return), all data as of Jun. 30, 2023

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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 Industry Neutral ESG 250 Index | 16.9 | 13.3 | 15.4 | 13.2 | 1.9 | 3.9 | 1.3 | 8.5 |
| STOXX Europe 600 Index | 15.7 | 13.2 | 13.8 | 12.9 | 1.9 | 3.8 | 1.2 | 7.1 |

Performance and annual returns⁴



Methodology

The STOXX Regional Industry Neutral ESG indices are selected from the STOXX Global 1800 universe. STOXX will exclude the companies that Sustainalytics considers to be non-compliant with the Sustainalytics Global Standards Screening assessment as well as companies identified to be involved with controversial weapons. The indices are created by selecting companies with an Environmental (E), Social (S) and Governance (G) score ≥ 50 . A capping algorithm is applied to calculate component weights so that the ICB Industry weight of the index is similar to the ICB Industry weight of the Benchmark.

Additionally, for the European version there are 2 further indices selecting the 200 and 250 companies with the highest Total Rating Score. For the North American version there are also 2 further indices, selecting the 150 and 200 companies with the highest Total Rating Score. The Total Rating Score is provided by Sustainalytics.

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|---------|---------------|----------|
| Gross Return EUR | CH0342947188 | SXES3EG | SXES3EG INDEX | .SXES3EG |
| Gross Return EUR | CH0342947188 | SXES3EG | SXES3EG INDEX | .SXES3EG |
| Gross Return EUR | CH0342947188 | SXES3EG | SXES3EG INDEX | .SXES3EG |
| Net Return EUR | CH0342947253 | SXES3EN | SXES3EN INDEX | .SXES3EN |
| Net Return EUR | CH0342947253 | SXES3EN | SXES3EN INDEX | .SXES3EN |
| Net Return EUR | CH0342947253 | SXES3EN | SXES3EN INDEX | .SXES3EN |
| Price EUR | CH0342946867 | SXES3EP | | .SXES3EP |
| Price EUR | CH0342946867 | SXES3EP | | .SXES3EP |
| Price EUR | CH0342946867 | SXES3EP | | .SXES3EP |
| Gross Return USD | CH0342946610 | SXES3UG | | .SXES3UG |

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

Quick facts

| | |
|--------------------------|--|
| Weighting | Free Float Market Cap |
| Cap factor | Capping on ICB Industry level |
| No. of components | Variable |
| Review frequency | Components: Annually. Shares, Free Float and Cap Factor: |
| Calculation/distribution | See vendor code sheet |
| Calculation hours | End-of-day |
| Base value/base date | 100 on Sep. 24, 2012 |
| History | As of Sep. 24, 2012 |
| Inception date | Nov. 16, 2016 |

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 Sep. 24, 2012 to Jun. 30, 2023

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

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|--------------------------|--------------------------------------|----------------|-------------------|
| NOVARTIS | Health Care | Switzerland | 6.35 |
| ASML HLDG | Technology | Netherlands | 4.02 |
| SANOFI | Health Care | France | 3.71 |
| RECKITT BENCKISER GRP | Personal Care, Drug & Grocery Stores | Great Britain | 3.65 |
| L'OREAL | Consumer Products & Services | France | 2.90 |
| DANONE | Food, Beverage & Tobacco | France | 2.59 |
| SCHNEIDER ELECTRIC | Industrial Goods & Services | France | 2.31 |
| CIE FINANCIERE RICHEMONT | Consumer Products & Services | Switzerland | 2.27 |
| GSK | Health Care | Great Britain | 2.19 |
| SAP | Technology | Germany | 2.04 |

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