

STOXX® EUROPE REPORTED LOW CARBON INDEX

Index description

Companies that measure their environmental risk are better equipped to mitigate those risks. Those that are transparent about it and disclose this information provide critical insights to change market behavior. The STOXX Reported Low Carbon Indices cover only stocks with available reported carbon intensity data from companies, which are publicly committed to disclose their carbon emissions. These indices cover the regions Global, Europe, Eurozone and the USA. 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.

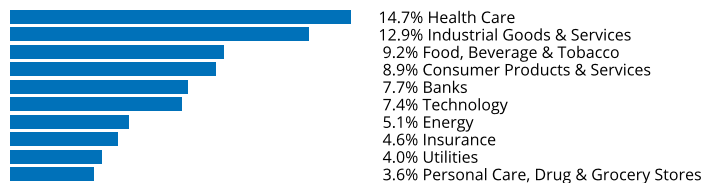
Key facts

- »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.

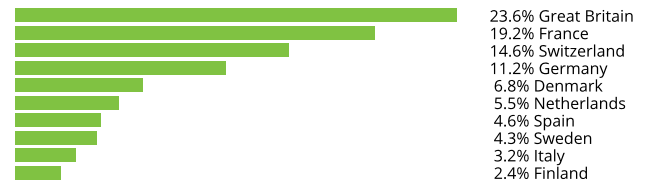
Descriptive statistics

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 Reported Low Carbon Index	N/A	100,344.3	223.0	70.6	4091.7	1.5	4.1	0.0	12.1
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 Reported Low Carbon Index	2.2	12.2	18.4	45.1	47.3	N/A	N/A	18.5	13.3	8.1
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 Reported Low Carbon Index	9.8	11.9	14.0	15.6	17.8	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 Reported Low Carbon Index	1.0	1.0	1.0	1.0	1.0	1.2	1.2	1.3	1.3	1.3
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe Reported Low Carbon Index	0.9	1.0	1.0	1.0	1.0	-2.3	1.1	0.7	0.9	0.6

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

² Based on EURIBOR1M

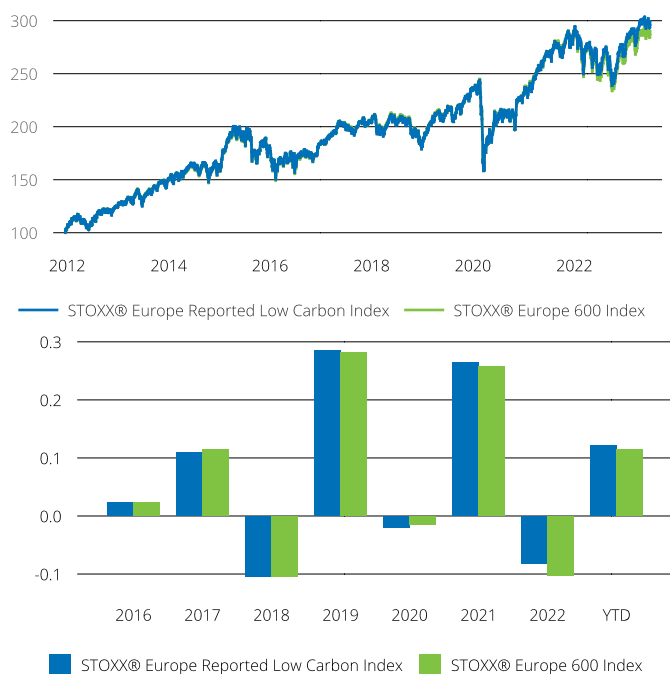
(EUR, gross return), all data as of Jun. 30, 2023

THEME INDICES

STOXX® EUROPE REPORTED 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
STOXX Europe Reported Low Carbon Index	18.1	14.3	15.8	14.1	2.1	3.7	1.3	9.1
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

Base universe is the STOXX Global 1800 Index, excluding stocks from ICB subsector coal (ICB Code 60101040). Only those stocks with reported carbon emission data are eligible for inclusion. STOXX uses reported Carbon Intensity data ((Scope 1 + Scope 2 emission data) / Revenue in \$ million) provided by our research partner CDP. The remaining stocks are 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	CH0304745943	.SXEURCEG		.SXEURCEG
Gross Return EUR	CH0304745943	.SXEURCEG		.SXEURCEG
Net Return EUR	CH0304745927	.SXEURCEN		.SXEURCEN
Net Return EUR	CH0304745927	.SXEURCEN		.SXEURCEN
Price EUR	CH0304745901	.SXEURCEP		.SXEURCEP
Price EUR	CH0304745901	.SXEURCEP		.SXEURCEP
Gross Return USD	CH0304745950	.SXEURCUG		.SXEURCUG
Gross Return USD	CH0304745950	.SXEURCUG		.SXEURCUG
Net Return USD	CH0304745935	.SXEURCUN		.SXEURCUN
Net Return USD	CH0304745935	.SXEURCUN		.SXEURCUN

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

THEME INDICES

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
NOVO NORDISK B	Health Care	Denmark	4.08
NESTLE	Food, Beverage & Tobacco	Switzerland	3.69
ASTRAZENECA	Health Care	Great Britain	3.24
NOVARTIS	Health Care	Switzerland	2.74
ASML HLDG	Technology	Netherlands	2.64
LVMH MOET HENNESSY	Consumer Products & Services	France	2.11
L'OREAL	Consumer Products & Services	France	1.94
UNILEVER PLC	Personal Care, Drug & Grocery Stores	Great Britain	1.69
SAP	Technology	Germany	1.56
CIE FINANCIERE RICHEMONT	Consumer Products & Services	Switzerland	1.56

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