

STOXX® GLOBAL LOW CARBON 100 EQUAL WEIGHT INDEX

Index description

The STOXX Industry Leaders Low Carbon Indices represent the top industry (as defined by the ICB Industry classification) leaders with the lowest carbon emissions considering estimated and reported carbon intensity data. The indices are available for various regions and countries, including Global, Europe and USA. They are blue-chip indices with a fixed component number at the annual rebalance.

STOXX uses CDP and ISS-Ethix Climate Solutions 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, Europe and USA regions.

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

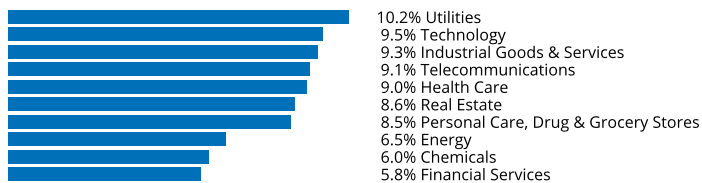
»Components with the lowest carbon intensities within each ICB Industry are selected.

»Indices are offered in two weight versions: 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 and an equal weighted version.

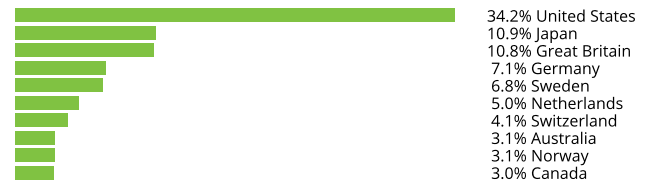
Descriptive statistics

| Index | Market cap (EUR bn.) | | Components (EUR bn.) | | | | Component weight (%) | | Turnover (%) |
|--|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| STOXX Global Low Carbon 100 Equal Weight Index | N/A | 98,384.0 | 993.8 | 983.2 | 1,227.0 | 686.7 | 1.2 | 0.7 | 60.6 |
| STOXX Global 200 Index | 32,962.6 | 30,877.1 | 154.4 | 95.8 | 2,660.8 | 4.0 | 8.6 | 0.0 | 5.8 |

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 Global Low Carbon 100 Equal Weight Index | -0.0 | 4.8 | 5.0 | 25.4 | 46.3 | N/A | N/A | 5.1 | 7.9 | 8.0 |
| STOXX Global 200 Index | 3.5 | 16.5 | 16.0 | 49.0 | 84.5 | N/A | N/A | 16.2 | 14.3 | 13.2 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX Global Low Carbon 100 Equal Weight Index | 10.6 | 11.5 | 14.4 | 13.9 | 16.2 | N/A | N/A | 0.2 | 0.6 | 0.5 |
| STOXX Global 200 Index | 9.4 | 12.6 | 16.1 | 15.9 | 18.9 | N/A | N/A | 0.8 | 0.9 | 0.7 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX Global Low Carbon 100 Equal Weight Index | 0.7 | 0.7 | 0.7 | 0.8 | 0.8 | 7.5 | 8.9 | 11.2 | 10.5 | 10.5 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX Global Low Carbon 100 Equal Weight Index | 0.8 | 0.7 | 0.7 | 0.7 | 0.7 | -5.6 | -2.5 | -1.0 | -0.6 | -0.5 |

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

² Based on EURIBOR1M

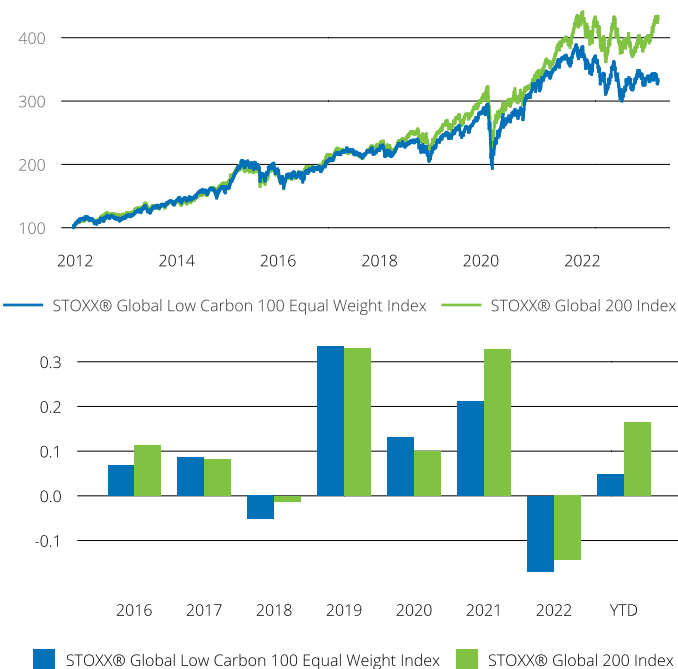
(EUR, gross return), all data as of Jun. 30, 2023

THEME INDICES

STOXX® GLOBAL LOW CARBON 100 EQUAL WEIGHT 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 Global Low Carbon 100 Equal Weight Index | 41.6 | 20.9 | 21.0 | 19.1 | 2.3 | 2.1 | 1.2 | 5.4 |
| STOXX Global 200 Index | 23.5 | 20.3 | 23.0 | 20.2 | 0.1 | 2.3 | 2.9 | 26.2 |

Performance and annual returns⁴

Methodology

Base universe is the STOXX Global 1800 Index, excluding stocks from ICB subsector coal (ICB Code 1771). 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-Ethix Climate. The remaining stocks are sorted by ICB Industry and ranked in descending order by carbon intensity. The top 5 & 10 (Regional) and Top 10 & 40 (Global) stocks with the lowest carbon intensity figures are selected to create both global, regional and country Industry top 50 / 100 / 400 indices. The remaining stocks are sorted by ICB Industry and a Z-score per Industry 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 | CH0304746420 | SXGC1EEG | | .SXGC1EEG |
| Gross Return EUR | CH0304746420 | SXGC1EEG | | .SXGC1EEG |
| Net Return EUR | CH0304746404 | SXGC1EEN | | .SXGC1EEN |
| Net Return EUR | CH0304746404 | SXGC1EEN | | .SXGC1EEN |
| Price EUR | CH0304746388 | SXGC1EEP | | .SXGC1EEP |
| Price EUR | CH0304746388 | SXGC1EEP | | .SXGC1EEP |
| Gross Return USD | CH0304746438 | SXGC1EUG | | .SXGC1EUG |
| Gross Return USD | CH0304746438 | SXGC1EUG | | .SXGC1EUG |
| Net Return USD | CH0304746412 | SXGC1EUN | | .SXGC1EUN |
| Net Return USD | CH0304746412 | SXGC1EUN | | .SXGC1EUN |

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 | Fixed at December review, variable thereafter |
| 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/>

DISCLAIMER

STOXX, Deutsche Boerse Group and their licensors, research partners or data providers do not make any warranties or representations, express or implied, with respect to the timeliness, sequence, accuracy, completeness, currentness, merchantability, quality or fitness for any particular purpose of its index data and exclude any liability in connection therewith. STOXX, Deutsche Boerse Group and their licensors, research partners or data providers are not providing investment advice through the publication of indices or in connection therewith. In particular, the inclusion of a company in an index, its weighting, or the exclusion of a company from an index, does not in any way reflect an opinion of STOXX, Deutsche Boerse Group or their licensors, research partners or data providers on the merits of that company. Financial instruments based on the STOXX® indices, DAX® indices or on any other indices supported by STOXX are in no way sponsored, endorsed, sold or promoted by STOXX, Deutsche Boerse Group or their licensors, research partners or data providers.

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

STOXX® GLOBAL LOW CARBON 100 EQUAL WEIGHT INDEX

Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|--------------------------|--------------------------------------|---------------|------------|
| HELLOFRESH AG | Personal Care, Drug & Grocery Stores | Germany | 1.25 |
| AIRBNB A | Travel & Leisure | United States | 1.12 |
| RELIANCE STEEL AND ALMN. | Basic Resources | United States | 1.11 |
| McKesson Corp. | Personal Care, Drug & Grocery Stores | United States | 1.11 |
| AmerisourceBergen Corp. | Personal Care, Drug & Grocery Stores | United States | 1.11 |
| SHOPIFY A NYS | Technology | United States | 1.10 |
| NU HOLDINGS A | Industrial Goods & Services | United States | 1.10 |
| Intuit Inc. | Technology | United States | 1.10 |
| Apple Inc. | Technology | United States | 1.09 |
| SPOTIFY TECHNOLOGY | Media | United States | 1.09 |

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