

STOXX® GLOBAL ESG ENVIRONMENTAL LEADERS INDEX

Index description

The STOXX Global ESG Leaders indices consist of one broad and three specialized indices for the areas environmental, social and governance. The three specialized indices form the broad STOXX Global ESG Leaders Index.

The indices provide access to global sustainability leaders through quantitative selection. The sustainability data in environmental, social and governance areas is provided by Sustainalytics. The indices follow a bottom-up approach and are based on company's ESGscores.

Key facts

»Scoring methodology looks at each company individually and makes clear differentiations between different types of companies

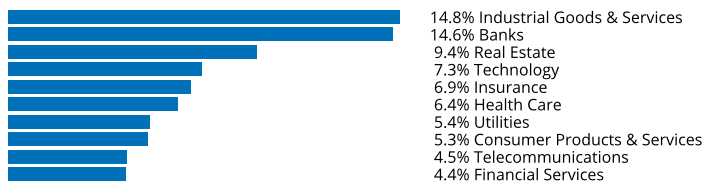
»Specialized indices - STOXX Global ESG Environmental Leaders, Social Leaders and Governance Leaders - are also available separately and may be combined in all variations

»Methodology allows a detailed attribution of sustainability performance for index components and non-components

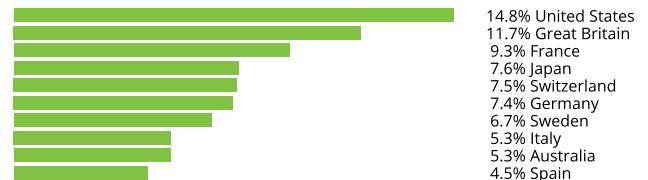
Descriptive statistics

| 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 ESG Environmental Leaders Index | N/A | 1.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.5 | 0.3 | 37.4 |
| STOXX Global 1800 Index | 57,683.7 | 52,286.5 | 29.0 | 10.2 | 2,660.8 | 1.3 | 5.1 | 0.0 | 2.7 |

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 ESG Environmental Leaders Index | 2.4 | 7.7 | 13.1 | 37.1 | 41.1 | N/A | N/A | 13.2 | 11.2 | 7.2 |
| STOXX Global 1800 Index | 3.7 | 12.5 | 14.1 | 45.3 | 67.3 | N/A | N/A | 14.3 | 13.4 | 11.0 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX Global ESG Environmental Leaders Index | 11.2 | 12.1 | 14.3 | 14.2 | 16.6 | N/A | N/A | 0.6 | 0.7 | 0.4 |
| STOXX Global 1800 Index | 8.8 | 11.7 | 14.8 | 14.5 | 17.6 | N/A | N/A | 0.7 | 0.9 | 0.6 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX Global ESG Environmental Leaders Index | 0.8 | 0.7 | 0.7 | 0.7 | 0.8 | 6.4 | 9.7 | 11.5 | 10.9 | 10.6 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX Global ESG Environmental Leaders Index | 1.0 | 0.7 | 0.7 | 0.7 | 0.8 | -2.2 | -1.0 | -0.1 | -0.2 | -0.4 |

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

² Based on EURIBOR1M

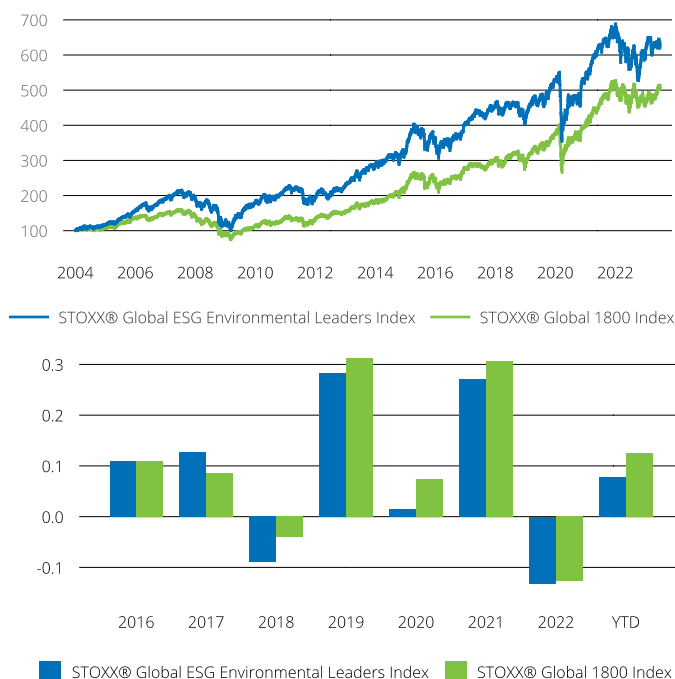
(EUR, gross return), all data as of Jun. 30, 2023

SUSTAINABILITY INDICES

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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 Global ESG Environmental Leaders Index | 17.9 | 13.0 | 13.5 | 12.8 | 1.4 | 3.9 | 1.1 | 7.5 |
| STOXX Global 1800 Index | 23.7 | 18.3 | 19.7 | 18.0 | 0.1 | 2.5 | 1.9 | 10.8 |

Performance and annual returns⁴

Methodology

The universe consists of all stocks in the STOXX Global 1800 Index. Companies involved in controversial weapons or which do not comply based on Sustainalytics Global Standards Screening assessment are excluded. Companies passing the initial selection criteria are ranked by STOXX according to a transparent evaluation system provided by Sustainalytics. The system ranges from 0 to 100 points and is applied for each category: environmental, social and governance. To be included in one of the specialized indices, e.g. the STOXX Global ESG Social Leaders Index, companies must score in the top quartile (25th percentile) in that category and get an above average score (50th percentile) in the other two (governance, environmental). Index components are weighted according to their ESG scores. The detailed methodology including exclusion criteria and the calculation formula can be found in the ESG rulebook: www.stoxx.com/indices/rulebooks.html

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|----------|----------------|-----------|
| Gross Return EUR | CH0126704169 | SXWESGET | SXWESGET INDEX | .SXWESGET |
| Price EUR | CH0126704128 | SXWESGEP | SXWESGEP INDEX | .SXWESGEP |
| Gross Return GBP | CH0126704243 | SXWESEGZ | SXWESEGZ INDEX | .SXWESEGZ |
| Price GBP | CH0126704201 | SXWESEGX | SXWESEGX INDEX | .SXWESEGX |
| Gross Return USD | CH0126704094 | SXWESEGU | SXWESEGU INDEX | .SXWESEGU |
| Price USD | CH0126704292 | SXWESGEK | SXWESGEK INDEX | .SXWESGEK |

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

Quick facts

| | |
|--------------------------|---|
| Weighting | Normalized ESG scores |
| Cap factor | No |
| No. of components | Variable |
| Review frequency | Annually (September) |
| Calculation/distribution | Price and gross return (EUR/USD/GBP): realtime (every 15 seconds) |
| Calculation hours | Realtime: 09:00 am CET - 10:15 pm CET |
| Base value/base date | 100 as of Mar.25, 2011 |
| History | Available daily back to Sep. 21, 2001 |
| Inception date | Apr.4, 2011 |

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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BACKCASTED PERFORMANCE

This document contains index performance data based on backcasting, 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 the initial constituents. Backcasted performance information is purely hypothetical and is provided in this document solely for information purposes. Backcasted 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 a wide range of customization, 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 Jan. 02, 2004 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 (%) |
|-------------------------------|-----------------------------|----------------|-------------------|
| UNICREDIT | Banks | Italy | 0.45 |
| PHILIPS | Health Care | Netherlands | 0.45 |
| ZALANDO | Retail | Germany | 0.43 |
| UNIBAIL-RODAMCO-WESTFIELD | Real Estate | France | 0.42 |
| Ball Corp. | Industrial Goods & Services | United States | 0.42 |
| ASR NEDERLAND NV | Insurance | Netherlands | 0.42 |
| DNB BANK | Banks | Norway | 0.42 |
| AEGON | Insurance | Netherlands | 0.42 |
| DANSKE BANK | Banks | Denmark | 0.42 |
| BCO BILBAO VIZCAYA ARGENTARIA | Banks | Spain | 0.42 |

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