

STOXX® USA LOW CARBON INDEX

Index description

These STOXX Low Carbon indices cover benchmark indices and the blue-chip index EURO STOXX 50®. By utilizing both estimated and reported carbon intensity scores, this index family represents broad indices with a variable number of components, covering the regions Global, Europe, Eurozone, USA and Japan. These indices closely track the risk-return profile of the underlying benchmark indices while offering a reduction in carbon emissions in the overall portfolio of constituents by overweighting lower carbon emitters, while underweighting higher carbon emitters.

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 USA Low Carbon Index | N/A | 101,991.4 | 185.8 | 73.2 | 6269.9 | 2.0 | 6.1 | 0.0 | 8.4 |
| STOXX USA 900 Index | 37,329.6 | 35,793.4 | 39.7 | 12.4 | 2,490.5 | 1.8 | 7.0 | 0.0 | 3.1 |

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 USA Low Carbon Index | 4.1 | 8.9 | 3.6 | 45.6 | 80.5 | N/A | N/A | 3.6 | 13.4 | 12.7 |
| STOXX USA 900 Index | 4.0 | 9.2 | 3.1 | 46.6 | 79.8 | N/A | N/A | 3.1 | 13.7 | 12.6 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX USA Low Carbon Index | 14.2 | 16.3 | 20.6 | 19.3 | 22.6 | N/A | N/A | 0.1 | 0.6 | 0.5 |
| STOXX USA 900 Index | 14.0 | 16.5 | 20.9 | 19.4 | 22.4 | N/A | N/A | 0.1 | 0.7 | 0.5 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX USA Low Carbon Index | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 0.9 | 0.9 | 1.0 | 1.0 | 1.0 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX USA Low Carbon Index | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 1.6 | -0.8 | 0.5 | -0.3 | 0.1 |

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

² Based on EURIBOR1M

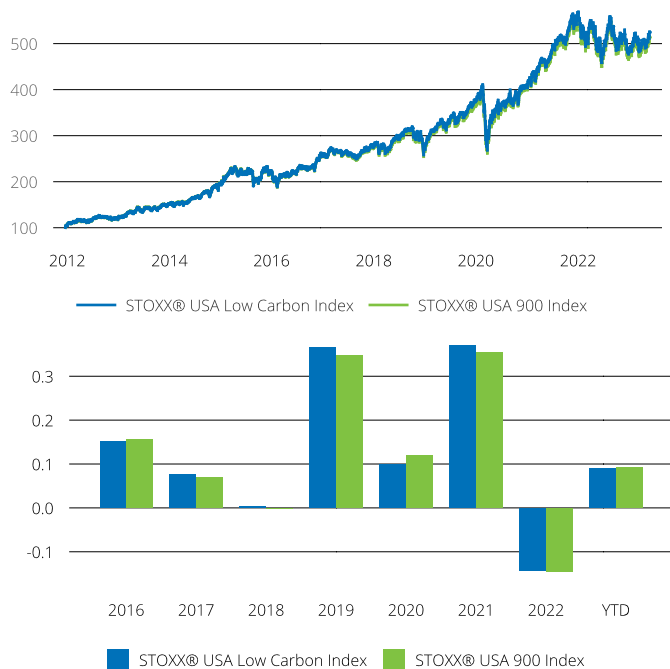
(EUR, gross return), all data as of May 31, 2023

THEME INDICES

STOXX® USA 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 USA Low Carbon Index | 27.3 | 19.1 | 21.5 | 18.8 | 0.5 | 1.8 | 2.3 | 15.6 |
| STOXX USA 900 Index | 27.7 | 19.3 | 21.2 | 18.8 | 0.1 | 1.7 | 2.2 | 17.0 |

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 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 ICB Supersector and a Z-score per supersector is calculated. For the EURO STOXX 50 Low Carbon index, a Z-Score is calculated for the population. 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 | CH0304746933 | SCUSCEG | | .SCUSCEG |
| Gross Return EUR | CH0304746933 | SCUSCEG | | .SCUSCEG |
| Gross Return EUR | CH0304746933 | SCUSCEG | | .SCUSCEG |
| Net Return EUR | CH0304746917 | SCUSCEN | | .SCUSCEN |
| Net Return EUR | CH0304746917 | SCUSCEN | | .SCUSCEN |
| Net Return EUR | CH0304746917 | SCUSCEN | | .SCUSCEN |
| Price EUR | CH0304746891 | SCUSCEP | | .SCUSCEP |
| Price EUR | CH0304746891 | SCUSCEP | | .SCUSCEP |
| Price EUR | CH0304746891 | SCUSCEP | | .SCUSCEP |
| Gross Return USD | CH0304746941 | SCUSCUG | SCUSCUG INDEX | .SCUSCUG |

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

STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | <https://qontigo.com/support/>

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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 May 31, 2023

(EUR, gross return), all data as of May 31, 2023

STOXX® USA LOW CARBON INDEX

Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|-------------------------|---------------------|----------------|-------------------|
| Microsoft Corp. | Technology | United States | 6.15 |
| Apple Inc. | Technology | United States | 5.56 |
| NVIDIA Corp. | Technology | United States | 2.94 |
| ALPHABET CLASS C | Technology | United States | 2.26 |
| UnitedHealth Group Inc. | Health Care | United States | 2.16 |
| JPMorgan Chase & Co. | Banks | United States | 2.07 |
| META PLATFORMS CLASS A | Technology | United States | 1.90 |
| TESLA | Automobiles & Parts | United States | 1.84 |
| Johnson & Johnson | Health Care | United States | 1.42 |
| Amazon.com Inc. | Retail | United States | 1.40 |

⁵ Based on the composition as of May 31, 2023
