

EURO STOXX® SUSTAINABILITY 40 INDEX

Index description

The EURO STOXX Sustainability 40 Index offers a consistent, flexible and investable blue-chip representation of the largest sustainability leaders in the Eurozone, i.e. the Eurozone leaders in terms of long-term environmental, social and governance criteria. Compared to other equity indices the EURO STOXX Sustainability 40 Index is weighted according to sustainability scores.

Based on the broad EURO STOXX Sustainability Index, the EURO STOXX Sustainability 40 Index covers 40 stocks from various Eurozone countries.

The ratings are based on the proprietary research approach of Bank Sarasin. Their analysis is based on industry-specific and other criteria that cover the three most important dimensions of sustainability: environmental, social and governance.

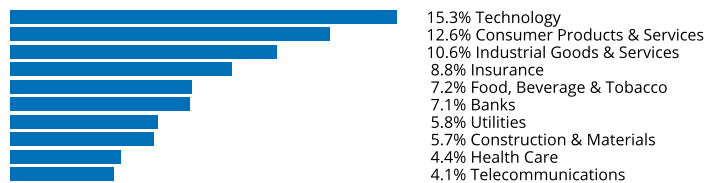
Key facts

» Very suitable for asset managers, as they provide them with comprehensive and accurate benchmarks for European sustainability portfolios

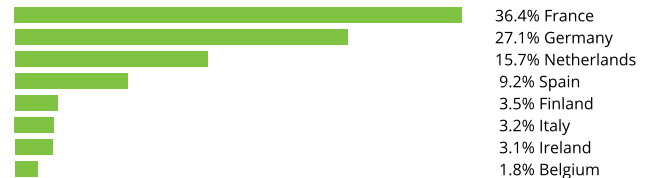
Descriptive statistics

| Index | Market cap (EUR bn.) | | Components (EUR bn.) | | | | Component weight (%) | | Turnover (%) |
|------------------------------------|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| EURO STOXX Sustainability 40 Index | N/A | 1.1 | 0.0 | 0.0 | 0.0 | 0.0 | 3.8 | 1.2 | 24.8 |
| EURO STOXX Index | 6,895.7 | 4,903.3 | 16.8 | 6.8 | 270.7 | 0.8 | 5.5 | 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 |
| EURO STOXX Sustainability 40 Index | -3.8 | 11.1 | 9.4 | 29.5 | 25.1 | N/A | N/A | 9.5 | 9.1 | 4.6 |
| EURO STOXX Index | -3.5 | 8.6 | 5.3 | 32.0 | 16.9 | N/A | N/A | 5.3 | 9.8 | 3.2 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| EURO STOXX Sustainability 40 Index | 12.0 | 15.2 | 17.8 | 18.7 | 19.6 | N/A | N/A | 0.4 | 0.4 | 0.2 |
| EURO STOXX Index | 12.2 | 15.2 | 17.7 | 18.5 | 19.9 | N/A | N/A | 0.1 | 0.5 | 0.2 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| EURO STOXX Sustainability 40 Index | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 2.5 | 2.8 | 3.0 | 3.3 | 3.5 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| EURO STOXX Sustainability 40 Index | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | -1.3 | 2.1 | 1.3 | -0.2 | 0.4 |

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

² Based on EURIBOR1M

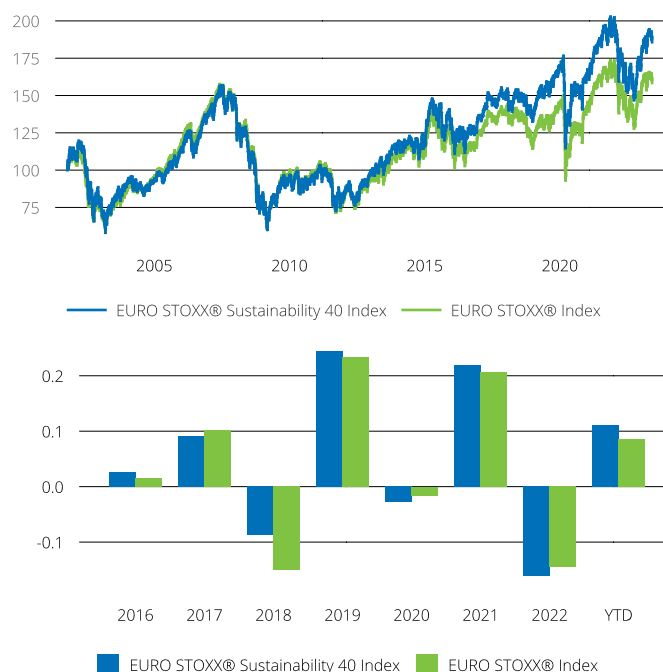
(EUR, price), all data as of May 31, 2023

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 |
| EURO STOXX Sustainability 40 Index | 15.3 | 13.3 | 14.9 | 12.9 | 2.1 | 2.7 | 1.3 | 0.5 |
| EURO STOXX Index | 15.0 | 11.9 | 13.2 | 11.6 | 1.6 | 2.6 | 1.0 | 1.1 |

Performance and annual returns⁴

Methodology

Components are selected from the EURO STOXX Index according to their sustainability rating (combination of company and sector rating). All companies with a positive sustainability rating are selected for the next step.

A rating is defined as positive if the combination of the company and the sector rating results in a shaded matrix field in the Sarasin Sustainability Matrix. All companies are ranked according to their free-float market capitalization. The top 40 companies are selected, however, only a maximum of five companies per supersector can be included in the index.

In deviation from Bank J. Safra Sarasin's standard approach, STOXX is including tobacco, adult entertainment and defense & armament in the universe for STOXX Europe Sustainability and EURO STOXX Sustainability. These criteria are considered for exclusion in the indices STOXX Europe/ EURO STOXX Sustainability ex AGTAF/ ex AGTAF respectively.

The detailed methodology including the calculation formula can be found in our rulebook: www.stoxx.com/indices/rulebooks.html

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|----------------|--------------|--------|------------|---------|
| Net Return EUR | CH0022259722 | SUBT | SUBT INDEX | .SUBT |
| Net Return EUR | CH0022259722 | SUBT | SUBT INDEX | .SUBT |
| Price EUR | CH0022259680 | SUBE | SUBE INDEX | .SUBE |
| Price EUR | CH0022259680 | SUBE | SUBE INDEX | .SUBE |
| Net Return USD | CH0022259813 | SUBU | SUBU INDEX | .SUBU |
| Net Return USD | CH0022259813 | SUBU | SUBU INDEX | .SUBU |
| Price USD | CH0022259763 | SUBK | SUBK INDEX | .SUBK |
| Price USD | CH0022259763 | SUBK | SUBK INDEX | .SUBK |

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

Quick facts

| | |
|--------------------------|--|
| Weighting | Sustainability score |
| Cap factor | No |
| No. of components | 40 |
| Review frequency | Annually in September |
| Calculation/distribution | Price (EUR): realtime (every 15 seconds) |
| Calculation hours | Realtime: 9:00 am CET - 6:00 pm CET |
| Base value/base date | 1,000 as of Oct. 15, 2001 |
| History | Oct. 15, 2001 |
| Inception date | Jan. 30, 2006 |

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 Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Oct. 15, 2001 to May 31, 2023

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|-----------------------|-----------------------------|----------------|-------------------|
| SAP | Technology | Germany | 3.84 |
| ASML HLDG | Technology | Netherlands | 3.81 |
| SCHNEIDER ELECTRIC | Industrial Goods & Services | France | 3.37 |
| BMW | Automobiles & Parts | Germany | 3.36 |
| INFINEON TECHNOLOGIES | Technology | Germany | 3.25 |
| EDEL | Utilities | Italy | 3.18 |
| CRH | Construction & Materials | Ireland | 3.09 |
| SIEMENS | Industrial Goods & Services | Germany | 3.01 |
| AXA | Insurance | France | 3.01 |
| ALLIANZ | Insurance | Germany | 2.97 |

⁵ Based on the composition as of May 31, 2023
