

STOXX® EUROPE SUSTAINABILITY 40 INDEX

Index description

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

Based on the broad STOXX Europe Sustainability Index, the STOXX Europe Sustainability 40 Index covers 40 stocks from various European 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.

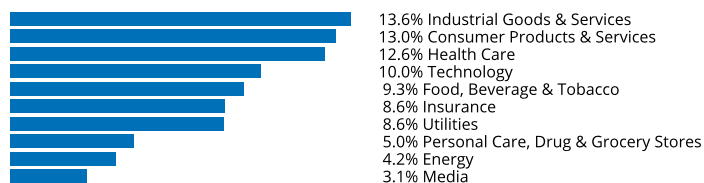
Key facts

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

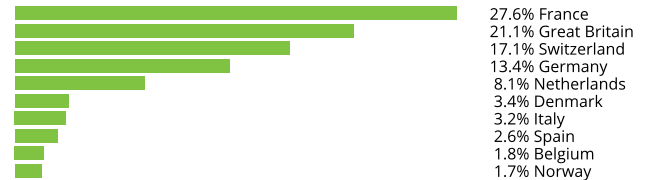
Descriptive statistics

| Index | Market cap (EUR bn.) | | Components (EUR bn.) | | | | Component weight (%) | | Turnover (%) |
|--------------------------------------|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| STOXX Europe Sustainability 40 Index | N/A | 1.1 | 0.0 | 0.0 | 0.0 | 0.0 | 3.9 | 0.9 | 23.0 |
| STOXX Europe 600 Index | 12,330.5 | 9,680.6 | 16.1 | 5.6 | 304.5 | 0.4 | 3.1 | 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 Sustainability 40 Index | -2.2 | 11.6 | 12.1 | 44.8 | 57.7 | N/A | N/A | 12.2 | 13.3 | 9.7 |
| STOXX Europe 600 Index | -2.5 | 8.2 | 4.6 | 38.9 | 33.6 | N/A | N/A | 4.7 | 11.7 | 6.0 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX Europe Sustainability 40 Index | 11.0 | 11.9 | 14.9 | 16.7 | 18.0 | N/A | N/A | 0.6 | 0.7 | 0.5 |
| STOXX Europe 600 Index | 11.5 | 12.8 | 15.5 | 16.3 | 17.9 | N/A | N/A | 0.2 | 0.6 | 0.3 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX Europe Sustainability 40 Index | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 2.3 | 3.9 | 3.9 | 3.9 | 4.0 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX Europe Sustainability 40 Index | 0.9 | 0.9 | 0.9 | 1.0 | 1.0 | 1.5 | 1.9 | 1.8 | 0.4 | 0.8 |

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

² Based on EURIBOR1M

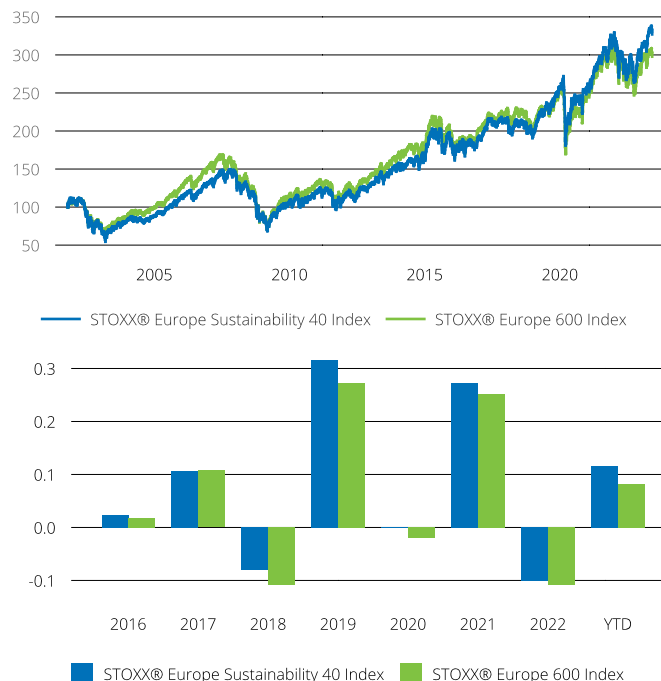
(EUR, net return), all data as of May 31, 2023

SUSTAINABILITY INDICES

STOXX® EUROPE SUSTAINABILITY 40 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 Sustainability 40 Index | 19.0 | 15.3 | 19.0 | 15.3 | 2.8 | 2.6 | 1.6 | 19.7 |
| STOXX Europe 600 Index | 15.2 | 12.7 | 13.4 | 12.5 | 1.8 | 2.7 | 1.2 | 1.7 |

Performance and annual returns⁴

Methodology

Components are selected from the STOXX Europe 600 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 | CH0022259581 | SUBR | SUBR INDEX | .SUBR |
| Net Return EUR | CH0022259581 | SUBR | SUBR INDEX | .SUBR |
| Price EUR | CH0022259391 | SUBP | SUBP INDEX | .SUBP |
| Price EUR | CH0022259391 | SUBP | SUBP INDEX | .SUBP |
| Net Return USD | CH0022259649 | SUBV | SUBV INDEX | .SUBV |
| Net Return USD | CH0022259649 | SUBV | SUBV INDEX | .SUBV |
| Price USD | CH0022259615 | SUBL | SUBL INDEX | .SUBL |
| Price USD | CH0022259615 | SUBL | SUBL INDEX | .SUBL |

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

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 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

STOXX® EUROPE SUSTAINABILITY 40 INDEX

Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|--------------------|-----------------------------|----------------|-------------------|
| SAP | Technology | Germany | 3.85 |
| ASML HLDG | Technology | Netherlands | 3.82 |
| SCHNEIDER ELECTRIC | Industrial Goods & Services | France | 3.37 |
| NOVO NORDISK B | Health Care | Denmark | 3.35 |
| ENEL | Utilities | Italy | 3.19 |
| RELX PLC | Media | Great Britain | 3.08 |
| ABB | Industrial Goods & Services | Switzerland | 3.05 |
| SIEMENS | Industrial Goods & Services | Germany | 3.02 |
| AXA | Insurance | France | 3.01 |
| ALLIANZ | Insurance | Germany | 2.97 |

⁵ Based on the composition as of May 31, 2023
