

EURO STOXX® ESG-X & EX NUCLEAR POWER QUALITY INDEX

Index description

The EURO STOXX ESG-X & Ex Nuclear Power Single Factor Indices are constructed on the EURO STOXX® Index with standardized ESG exclusion screens applied for Global Compact Principles, Controversial Weapons, Thermal Coal, Nuclear Power and Tobacco Producers. The objective is to extract the following factor risk premia: Value (Earnings Yield and Value), Quality (Leverage and Profitability) and Medium-term Momentum, while controlling for risk and focusing on tradability. The weighting is determined by a single-factor optimization process.

Key facts

»Constructed on the EURO STOXX Index with standardized ESG exclusion screens applied for Global Compact Principles, Controversial Weapons, Thermal Coal, Nuclear Power and Tobacco Producers.

»The screens are based on responsible policies and aim to reduce reputational and idiosyncratic risks.

»Screening provided by award-winning ESG data provider Sustainalytics.

»The objective is to extract the following factor risk premia: Value (Earnings Yield and Value), quality (Leverage and Profitability) and Medium-term Momentum, while controlling for risk and focusing on tradability.

»Optimization provided by award-winning partner Axioma.

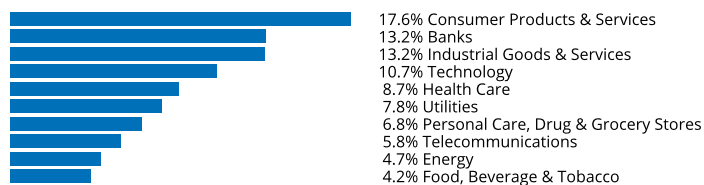
»The weighting is determined by a single-factor optimization process.

»Suitable as underlying for passive funds, ETFs, structured products and listed derivatives.

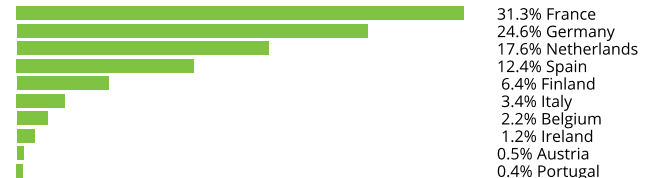
Descriptive statistics

| Index | Market cap (USD bn.) | | Components (USD bn.) | | | | Component weight (%) | | Turnover (%) |
|---|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| EURO STOXX ESG-X & Ex Nuclear Power Quality Index | N/A | 106.0 | 1.4 | 0.5 | 9.1 | 0.0 | 8.6 | 0.0 | 29.8 |
| EURO STOXX Index | 7,350.7 | 5,226.9 | 18.0 | 7.3 | 288.6 | 0.9 | 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 ESG-X & Ex Nuclear Power Quality Index | -5.5 | 10.7 | 7.5 | 34.1 | 21.5 | N/A | N/A | 7.6 | 10.4 | 4.0 |
| EURO STOXX Index | -5.5 | 11.1 | 8.2 | 38.5 | 23.4 | N/A | N/A | 8.3 | 11.6 | 4.3 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| EURO STOXX ESG-X & Ex Nuclear Power Quality Index | 13.0 | 18.8 | 22.9 | 21.7 | 21.6 | N/A | N/A | 0.2 | 0.4 | 0.2 |
| EURO STOXX Index | 14.3 | 19.8 | 24.0 | 22.3 | 22.6 | N/A | N/A | 0.2 | 0.5 | 0.2 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| EURO STOXX ESG-X & Ex Nuclear Power Quality Index | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 3.2 | 3.7 | 3.4 | 3.8 | 3.7 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| EURO STOXX ESG-X & Ex Nuclear Power Quality Index | 0.9 | 0.9 | 0.9 | 1.0 | 0.9 | 0.1 | -0.3 | -0.3 | -0.3 | -0.2 |

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

² Based on EURIBOR1M

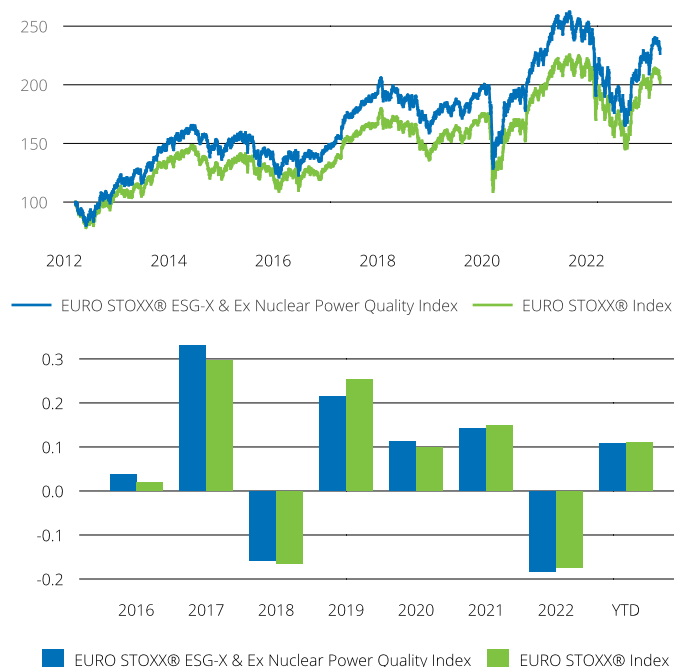
(USD, gross return), all data as of May 31, 2023

STRATEGY INDICES

EURO STOXX® ESG-X & EX NUCLEAR POWER QUALITY 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 |
| EURO STOXX ESG-X & Ex Nuclear Power Quality Index | 15.7 | 12.5 | 15.4 | 12.4 | 1.6 | 3.6 | 1.0 | 0.3 |
| EURO STOXX Index | 15.0 | 11.9 | 13.2 | 11.6 | 1.6 | 3.4 | 1.0 | 1.1 |

Performance and annual returns⁴

Methodology

The EURO STOXX ESG-X & Ex Nuclear Power Single Factor Indices are constructed on the EURO STOXX Index with standardized ESG exclusion screens applied for Global Compact Principles, Controversial Weapons, Thermal Coal, Nuclear Power and Tobacco Producers. The objective is to extract the following factor risk premia: Value (Earnings Yield and Value), Quality (Leverage and Profitability) and Medium-term Momentum, while controlling for risk and focusing on tradability. The weighting is determined by a single-factor optimization process. The index is reviewed quarterly.

The EURO STOXX ESG-X & Ex Nuclear Power Single Factor optimization is performed using Axioma's Portfolio Optimization software. This portfolio construction tool includes a Second-Order Cone optimization engine as well as a Branch-and-Bound algorithm for combinatorial problems that has been specialized for financial problems. Risk predictions are made using Axioma's European, Medium-Horizon, Equity Fundamental Factor Risk Model.

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|----------|----------------|-----------|
| Gross Return EUR | CH0459297724 | SXEXQLEG | SXEXQLEG INDEX | .SXEXQLEG |
| Net Return EUR | CH0459297609 | SXEXQLEN | SXEXQLEN INDEX | .SXEXQLEN |
| Price EUR | CH0459297849 | SXEXQLEP | SXEXQLEP INDEX | .SXEXQLEP |
| Gross Return USD | CH0459297831 | SXEXQLUG | | .SXEXQLUG |
| Net Return USD | CH0459297740 | SXEXQLUN | | .SXEXQLUN |
| Price USD | CH0459297856 | SXEXQLUP | | .SXEXQLUP |

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

Quick facts

| | |
|--------------------------|-------------------------|
| Weighting | Optimized |
| Cap factor | 4.5% / 8% / 35% |
| No. of components | Variable |
| Review frequency | Quarterly |
| Calculation/distribution | realtime 15 sec |
| Calculation hours | 09:00:00 18:00:00 |
| Base value/base date | 100 as of Mar. 19, 2012 |
| History | 100 as of Mar. 19, 2012 |
| Inception date | Jan. 30, 2019 |

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 (DBAG) 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, DBAG 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, DBAG 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, DBAG 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 Mar. 19, 2012 to May 31, 2023

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

EURO STOXX® ESG-X & EX NUCLEAR POWER QUALITY INDEX

Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|-------------------------------|--------------------------------------|----------------|-------------------|
| L'OREAL | Consumer Products & Services | France | 8.59 |
| BEIERSDORF | Personal Care, Drug & Grocery Stores | Germany | 6.02 |
| ENGIE | Utilities | France | 5.95 |
| DEUTSCHE POST | Industrial Goods & Services | Germany | 4.61 |
| SAP | Technology | Germany | 4.55 |
| HENKEL PEF | Consumer Products & Services | Germany | 4.52 |
| BCO BILBAO VIZCAYA ARGENTARIA | Banks | Spain | 4.47 |
| ING GRP | Banks | Netherlands | 4.43 |
| ASML HLDG | Technology | Netherlands | 4.07 |
| HERMES INTERNATIONAL | Consumer Products & Services | France | 3.92 |

⁵ Based on the composition as of May 31, 2023
