

STOXX® EUROPE 600 ESG-X INDEX

Index description

The STOXX Europe 600 ESG-X index is based on the STOXX Europe 600 index, one of Europe's key benchmarks, with standardized ESG exclusion screens applied. The screens are based on the responsible policies of leading asset owners and aim to reduce reputational and idiosyncratic risks.

STOXX will exclude companies that Sustainalytics considers to be non-compliant with the Sustainalytics Global Standards Screening assessment, that are involved in Controversy Rating, Unconventional Oil & Gas, Small Arms, Military Weapons, ESG Risk Ratings, Controversial Weapons, are tobacco producers and that either derive revenues from thermal coal extraction or exploration, or, have power generation capacity that utilises thermal coal.

The STOXX Europe 600 ESG-X index is suitable as underlying for mandates, passive funds, ETFs, structured products and listed derivatives, with the ambition to increase liquidity and lower the cost of trading.

Key facts

»ESG screened version of one of Europe's key benchmarks, the STOXX Europe 600 index.

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

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

»Transparent free-float market cap weighting scheme, similar to parent index.

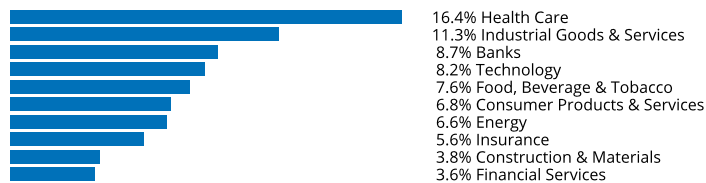
»Low tracking error with similar risk-return profile compared to STOXX Europe 600.

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

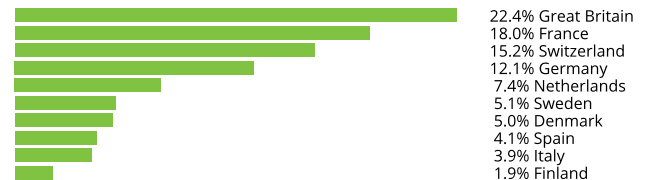
Descriptive statistics

| Index | Market cap (USD bn.) | | Components (USD bn.) | | | | Component weight (%) | | Turnover (%) |
|------------------------------|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| STOXX Europe 600 ESG-X Index | 12,145.3 | 9,536.9 | 17.0 | 5.9 | 324.6 | 0.4 | 3.4 | 0.0 | 7.8 |
| STOXX Europe 600 Index | 13,148.5 | 10,323.0 | 17.2 | 6.0 | 324.6 | 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 600 ESG-X Index | -6.3 | 6.5 | 1.5 | 23.4 | 7.3 | N/A | N/A | 1.5 | 7.3 | 1.4 |
| STOXX Europe 600 Index | -6.5 | 6.2 | 1.4 | 23.6 | 7.7 | N/A | N/A | 1.4 | 7.4 | 1.5 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX Europe 600 ESG-X Index | 13.4 | 17.4 | 21.8 | 20.0 | 20.5 | N/A | N/A | -0.1 | 0.3 | 0.1 |
| STOXX Europe 600 Index | 13.4 | 17.3 | 21.6 | 19.9 | 20.5 | N/A | N/A | -0.1 | 0.3 | 0.1 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX Europe 600 ESG-X Index | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 0.6 | 0.5 | 0.5 | 0.5 | 0.5 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX Europe 600 ESG-X Index | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 4.4 | 1.2 | 0.2 | -0.1 | -0.2 |

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

² Based on EURIBOR1M

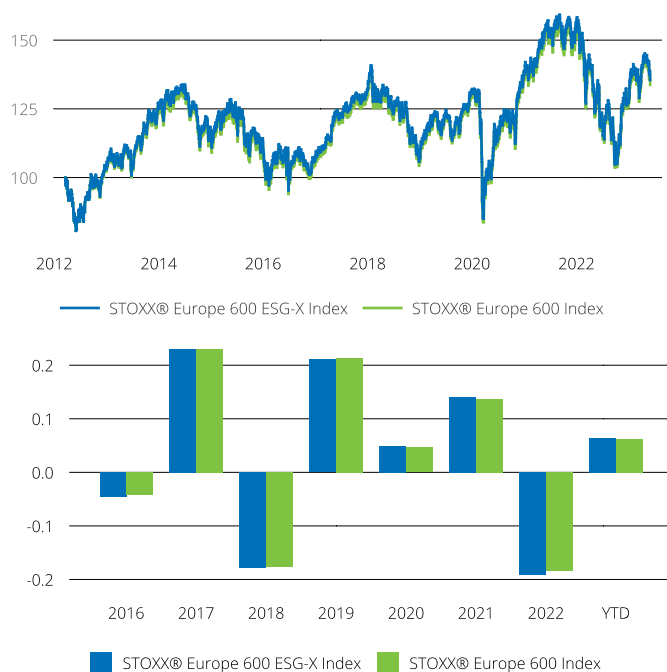
(USD, price), all data as of May 31, 2023

ENVIRONMENTAL SOCIAL STOXX® EUROPE 600 ESG-X 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 600 ESG-X Index | 15.4 | 12.8 | 13.7 | 12.6 | 1.8 | 2.7 | 1.2 | 1.6 |
| 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

The STOXX Europe 600 ESG-X index is based on the STOXX Europe 600 index, one of Europe's key benchmarks, with standardized ESG exclusion screens applied.

STOXX will exclude companies that Sustainalytics considers to be non-compliant with the Sustainalytics Global Standards Screening assessment, that are involved in Controversy Rating, Unconventional Oil & Gas, Small Arms, Military Weapons, ESG Risk Ratings, Controversial Weapons (anti-personnel mines, biological and chemical weapons, cluster weapons, depleted uranium, nuclear weapons, and white phosphorus weapons), are tobacco producers and that either derive revenues from thermal coal extraction or exploration or, have power generation capacity that utilizes thermal coal.

The index is reviewed quarterly and components are free-float market cap weighted, with a maximum capped weight of 20%. Deleted companies will not be replaced.

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|----------|----------------|-----------|
| Gross Return EUR | CH0445431072 | SXXWESGX | SXXWESGX INDEX | .SXXWESGX |
| Net Return EUR | CH0445431056 | SXXRESGX | SXXRESGX INDEX | .SXXRESGX |
| Price EUR | CH0445431064 | SXXPESGX | SXXPESGX INDEX | .SXXPESGX |
| Gross Return USD | CH0445431049 | SXXZESGX | | .SXXZESGX |
| Net Return USD | CH0445431031 | SXXVESGX | | .SXXVESGX |
| Price USD | CH0445431023 | SXXLESGX | | .SXXLESGX |

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

Quick facts

| | |
|--------------------------|--------------------------------|
| Weighting | Free-float market cap weighted |
| Cap factor | 0.2 |
| No. of components | Variable |
| Review frequency | Quarterly |
| Calculation/distribution | Dayend |
| Calculation hours | 18:00:00 18:00:00 |
| Base value/base date | 100 as of Mar. 19, 2012 |
| History | Available from Mar. 19, 2012 |
| Inception date | Nov. 15, 2018 |

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 Mar. 19, 2012 to May 31, 2023

ENVIRONMENTAL SOCIAL STOXX® EUROPE 600 ESG-X INDEX

Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|--------------------|------------------------------|----------------|-------------------|
| NESTLE | Food, Beverage & Tobacco | Switzerland | 3.40 |
| ASML HLDG | Technology | Netherlands | 3.03 |
| NOVO NORDISK B | Health Care | Denmark | 2.75 |
| LVMH MOET HENNESSY | Consumer Products & Services | France | 2.36 |
| ASTRAZENECA | Health Care | Great Britain | 2.35 |
| ROCHE HLDG P | Health Care | Switzerland | 2.32 |
| NOVARTIS | Health Care | Switzerland | 2.10 |
| SHELL | Energy | Great Britain | 2.03 |
| HSBC | Banks | Great Britain | 1.56 |
| TOTALENERGIES | Energy | France | 1.48 |

⁵ Based on the composition as of May 31, 2023
