

STOXX® EUROPE 600 SRI INDEX

Index description

STOXX Socially Responsible Investing (SRI) Indices select the best ESG performers within ICB industries after a set of emission intensity, compliance, involvement and ESG performance screens are applied.

Companies that rank in the highest 10% in terms of their emission intensities are not eligible for selection. Exclusion filters are applied, screening companies for compliance based on the Sustainalytics Global Standards Screening assessment and involvement in Controversial Weapons, Tobacco, Alcohol, Adult Entertainment, Gambling, Weapons, Thermal Coal, Oil & Gas, Nuclear Power, Severe ESG Risk Rating and Category 5 of ESG Controversies.

The remaining securities are ranked in descending order of their ESG scores within each of the 11 ICB Industry groups.

The STOXX SRI Indices select the top-ranking securities in each of the ICB Industries until the number of selected securities reaches a third of the number of securities in the underlying index.

Key facts

»STOXX SRI Indices select the best ESG performers within ICB industries.

»10% of the highest emitters, based on ISS ESG emission intensity data, are not eligible for selection.

»Companies that are non-compliant based on the Sustainalytics' GSS screens, or which are involved in controversial weapons, or belong to either ESG Risk Category "Severe" or ESG Controversies Category 5, are not eligible for selection.

»Additional product involvement screens are applied to exclude companies that have negative environmental or social impact.

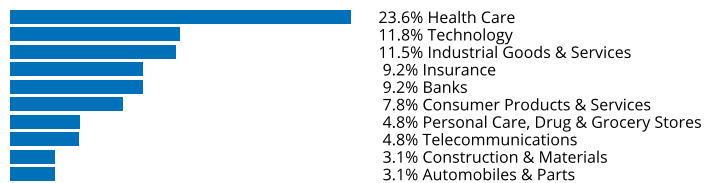
»Transparent free-float market-cap weighting scheme.

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

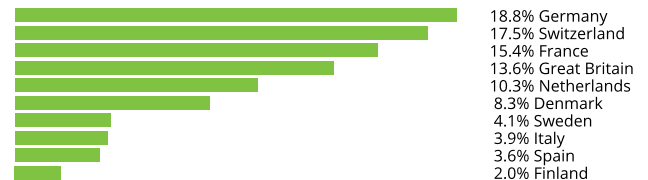
Descriptive statistics

| 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 600 SRI Index | 5,132.6 | 4,202.6 | 21.0 | 8.1 | 270.7 | 0.4 | 6.4 | 0.0 | 22.7 |
| STOXX Europe 600 Index | 12,330.3 | 9,680.5 | 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 600 SRI Index | -1.2 | 11.1 | 7.1 | 39.5 | 43.5 | N/A | N/A | 7.2 | 11.8 | 7.6 |
| STOXX Europe 600 Index | -2.3 | 8.8 | 5.3 | 41.2 | 37.4 | N/A | N/A | 5.3 | 12.3 | 6.6 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX Europe 600 SRI Index | 11.4 | 12.2 | 14.6 | 15.3 | 16.7 | N/A | N/A | 0.3 | 0.7 | 0.4 |
| STOXX Europe 600 Index | 11.6 | 12.9 | 15.5 | 16.3 | 17.9 | N/A | N/A | 0.2 | 0.7 | 0.4 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX Europe 600 SRI Index | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 1.9 | 2.7 | 3.4 | 3.1 | 3.1 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX Europe 600 SRI Index | 1.0 | 0.9 | 0.9 | 0.9 | 0.9 | 6.5 | 1.9 | 0.5 | -0.2 | 0.2 |

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

² Based on EURIBOR1M

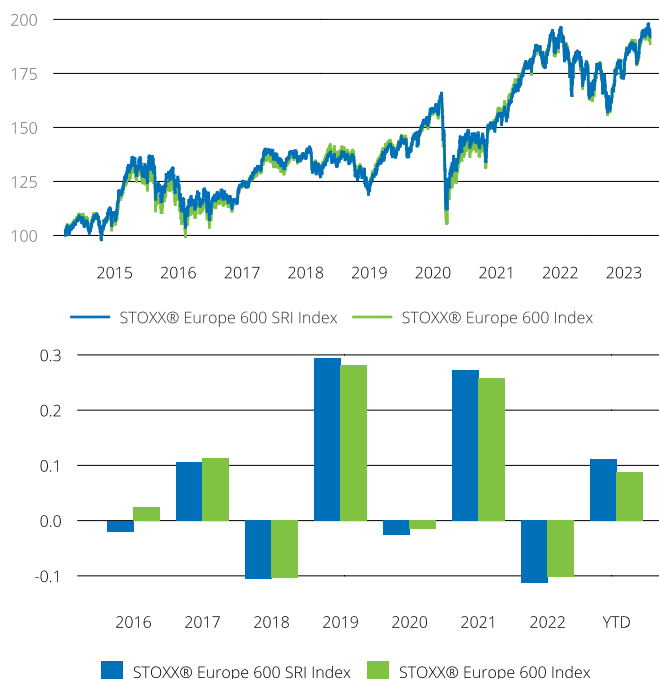
(EUR, gross return), all data as of May 31, 2023

ENVIRONMENTAL SOCIAL STOXX® EUROPE 600 SRI 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 SRI Index | 17.4 | 13.4 | 15.7 | 13.2 | 2.0 | 3.3 | 1.5 | 0.9 |
| STOXX Europe 600 Index | 15.2 | 12.7 | 13.4 | 12.5 | 1.8 | 3.4 | 1.2 | 1.7 |

Performance and annual returns⁴



Methodology

Companies that rank in the highest 10% in terms of their emission intensities are not eligible for selection. Companies that are non-compliant based on the Sustainalytics' GSS screens, or which are involved in controversial weapons, or belong to either ESG Risk Category "Severe" or ESG Controversies Category 5, are not eligible for selection.

Additional exclusion filters are applied, screening companies for involvement in Tobacco, Alcohol, Adult Entertainment, Gambling, Weapons, Thermal Coal, Oil & Gas and Nuclear Power.

The remaining securities are ranked in descending order of their ESG scores within each of the 11 ICB Industry groups.

The STOXX SRI Indices select a third of the number of securities from their underlying universes. The selection is applied across all industry groups, selecting the highest scorers, and targeting the 33.3% selection ratio within each of the industry groups.

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|---------|---------------|----------|
| Gross Return EUR | CH1110575938 | SXXWSRI | | .SXXWSRI |
| Net Return EUR | CH1110575805 | SXXRSRI | SXXRSRI INDEX | .SXXRSRI |
| Price EUR | CH1110576233 | SXXPSRI | SXXPSRI INDEX | .SXXPSRI |
| Gross Return USD | CH1110576225 | SXXZSRI | | .SXXZSRI |
| Net Return USD | CH1110575896 | SXXVSRI | SXXVSRI INDEX | .SXXVSRI |
| Price USD | CH1110576076 | SXXLSRI | SXXLSRI INDEX | .SXXLSRI |

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

Quick facts

| | |
|--------------------------|------------------------------------|
| Weighting | Free-float market cap |
| Cap factor | 0.1 |
| No. of components | A third of the underlying universe |
| Review frequency | Quarterly (Mar., Jun., Sep., Dec) |
| Calculation/distribution | realtime 15 sec |
| Calculation hours | 09:00:00 18:00:00 |
| Base value/base date | 100 as of Mar. 24, 2014 |
| History | Available from Mar. 24, 2014 |
| Inception date | Apr. 21, 2021 |

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 Mar. 24, 2014 to May 31, 2023

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

ENVIRONMENTAL SOCIAL STOXX® EUROPE 600 SRI INDEX

Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|----------------|--------------------------------------|----------------|-------------------|
| ASML HLDG | Technology | Netherlands | 6.44 |
| NOVO NORDISK B | Health Care | Denmark | 5.85 |
| ROCHE HLDG P | Health Care | Switzerland | 4.94 |
| NOVARTIS | Health Care | Switzerland | 4.47 |
| SAP | Technology | Germany | 2.98 |
| UNILEVER PLC | Personal Care, Drug & Grocery Stores | Great Britain | 2.93 |
| SIEMENS | Industrial Goods & Services | Germany | 2.73 |
| SANOFI | Health Care | France | 2.58 |
| L'OREAL | Consumer Products & Services | France | 2.30 |
| ALLIANZ | Insurance | Germany | 1.92 |

⁵ Based on the composition as of May 31, 2023
