

EURO STOXX® PARIS-ALIGNED BENCHMARK INDEX

Index description

The STOXX Paris-Aligned Benchmark Indices are based on liquid securities from a selection of STOXX Benchmark Indices. They follow the EU Paris aligned Benchmark (EU PAB) requirements outlined by the European Commission on climate benchmarks.

Companies identified as non-compliant based on their Global Standards Screening (GSS) assessment or are involved in Controversial Weapons or Tobacco Production are not eligible for selection. Securities that generate revenues above a certain threshold from coal, oil and gas exploration or processing activities, or from fossil fuel-based power generation are not considered for selection. Furthermore, STOXX will exclude companies that ISS ESG assesses to have Significant Obstruction in the UN SDG 13.

The weighing process follows an optimization process with the aim to reduce their greenhouse gas intensity by at least 50% when compared to their underlying benchmarks and to meet the year on year 7% decarbonization target.

Key facts

»The indices are designed to help investors shift towards a low-carbon economy and align investments to the Paris Climate Agreement

»Scope 1, Scope 2 and Scope 3 are used across all sectors from the first date of the index construction

»The indices aim to reduce their greenhouse gases emission intensity by at least 50% when compared to their underlying benchmarks

»Sectors key to the low-carbon transition, high climate impact sectors, are not underweighted relative to the underlying benchmarks

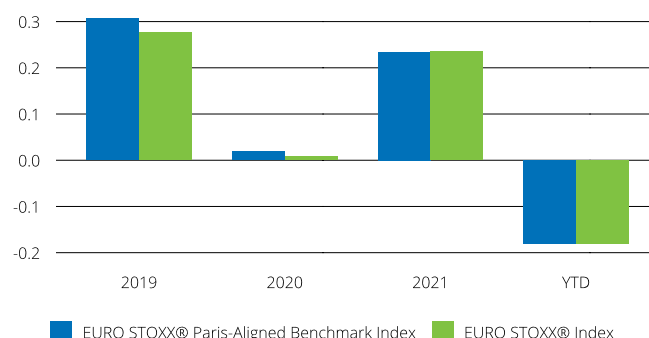
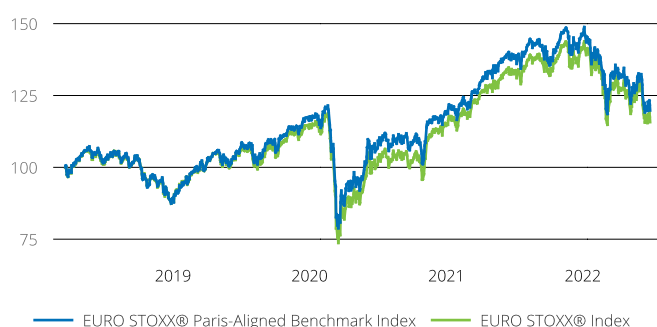
»The STOXX Paris-Aligned Benchmark Indices are designed to meet the year on year 7% decarbonization target

»Indices overweight securities with concrete targets and emission reduction targets verified by the Science Based Target initiative (SBTi)

Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX Paris-Aligned Benchmark Index	-8.6	-18.0	-13.1	12.8	N/A	N/A	N/A	-13.1	4.1	N/A
EURO STOXX Index	-9.3	-18.1	-12.6	10.1	18.4	N/A	N/A	-12.7	3.3	3.5
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX Paris-Aligned Benchmark Index	21.8	25.4	20.6	21.7	N/A	N/A	N/A	-0.7	0.2	N/A
EURO STOXX Index	23.5	25.9	20.9	22.5	19.1	N/A	N/A	-0.7	0.2	0.2
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX Paris-Aligned Benchmark Index	1.0	1.0	1.0	1.0	N/A	3.3	2.7	2.3	2.6	N/A
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX Paris-Aligned Benchmark Index	0.9	1.0	1.0	1.0	N/A	2.7	0.0	-0.3	0.2	N/A

Performance and annual returns³



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

² Based on EURIBOR1M

³ STOXX data from Mar. 19, 2018 to Jun. 30, 2022

(EUR, gross return), all data as of Jun. 30, 2022

BENCHMARK INDICES

EURO STOXX® PARIS-ALIGNED BENCHMARK INDEX

Methodology

The STOXX Paris-Aligned Benchmark Indices track the performance of liquid securities from a selection of STOXX Benchmark Indices.

Companies identified as non-compliant based on Sustainalytics Global Standards Screening (GSS) assessment or are involved in Controversial Weapons are not eligible for selection. Tobacco Producers, as identified by ISS ESG, are also not eligible. Securities that generate revenues above a certain threshold from fossil fuel exploration, processing activities or power generation are not considered for selection. Furthermore, STOXX will exclude companies that ISS ESG assesses to have Significant Obstruction in the UN SDG 13.

The selection and weighing processes ensure the climate benchmarks minimum requirements, including but not limited to: greenhouse gas intensity reduction by at least 50%, year on year 7% decarbonization, minimum exposure to high climate impact sectors are met. The PAB indices also overweight securities that have concrete and verified Science Based Targets.

Quick facts

Weighting	Weight determined through an optimization process to meet the
Cap factor	0.045
No. of components	Variable
Review frequency	Index is reviewed annually in March and rebalanced quarterly
Calculation/distribution	realtime 15 sec
Calculation hours	09:00:00 18:00:00
Base value/base date	100 as of Mar. 19, 2018
History	Available since Mar. 19, 2018
Inception date	May. 27, 2020

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0545171578	SXXGTPAB		.SXXGTPAB
Net Return EUR	CH0545171420	SXXTPAB	SXXTPAB INDEX	.SXXTPAB
Price EUR	CH0545171685	SXXEPAB	SXXEPAB INDEX	.SXXEPAB
Gross Return USD	CH0545171610	SXXGUPAB		.SXXGUPAB
Net Return USD	CH0545171362	SXXUPAB		.SXXUPAB
Price USD	CH0545171644	SXXKPAB		.SXXKPAB

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

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.

BENCHMARK INDICES

EURO STOXX® PARIS-ALIGNED BENCHMARK INDEX

Top 10 Components⁴

Company	Supersector	Country	Weight (%)
LVMH MOET HENNESSY	Consumer Products & Services	France	4.79
SANOFI	Health Care	France	4.74
L'OREAL	Consumer Products & Services	France	4.39
LINDE	Chemicals	Germany	4.28
SAP	Technology	Germany	4.13
ASML HLDG	Technology	Netherlands	3.91
BAYER	Health Care	Germany	3.86
IBERDROLA	Utilities	Spain	3.03
ALLIANZ	Insurance	Germany	2.91
SIEMENS	Industrial Goods & Services	Germany	2.53

⁴ Based on the composition as of Jun. 30, 2022