

EURO STOXX TOTAL MARKET PARIS-ALIGNED BENCHMARK

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 SDGs 12,13,14 and 15.

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

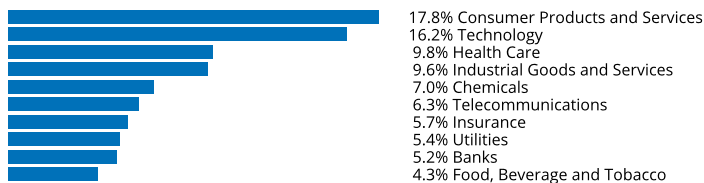
»The STOXX Paris-Aligned Benchmark Indices are designed to meet the year on year 7% decarbonization target

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

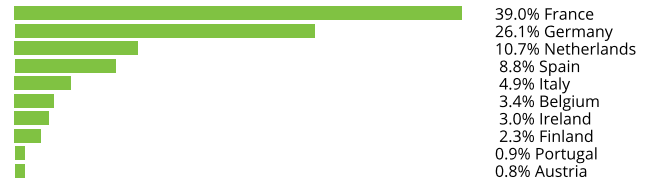
Descriptive statistics

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 Total Market Paris-Aligned Benchmark	N/A	108.6	0.3	0.1	5.1	0.0	4.7	0.0	20.1
EURO STOXX Total Market	8,553.4	5,825.1	7.2	1.1	266.0	0.0	4.6	0.0	2.8

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 Total Market Paris-Aligned Benchmark	-4.3	17.1	28.6	21.7	31.4	N/A	N/A	28.9	6.8	5.7
EURO STOXX Total Market	-4.5	24.8	29.5	24.4	27.6	N/A	N/A	29.7	7.6	5.1
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX Total Market Paris-Aligned Benchmark	N/A	N/A	21.6	21.5	22.1	N/A	N/A	1.0	0.3	0.2
EURO STOXX Total Market	N/A	N/A	21.5	21.7	22.5	N/A	N/A	1.1	0.3	0.2
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX Total Market Paris-Aligned Benchmark	1.0	1.0	1.0	1.0	1.0	1.8	2.8	2.9	2.6	2.6
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX Total Market Paris-Aligned Benchmark	1.0	1.0	1.0	1.0	1.0	1.7	0.6	-0.2	-0.3	0.2

¹ For information on data calculation, please refer to [STOXX calculation reference guide](#).

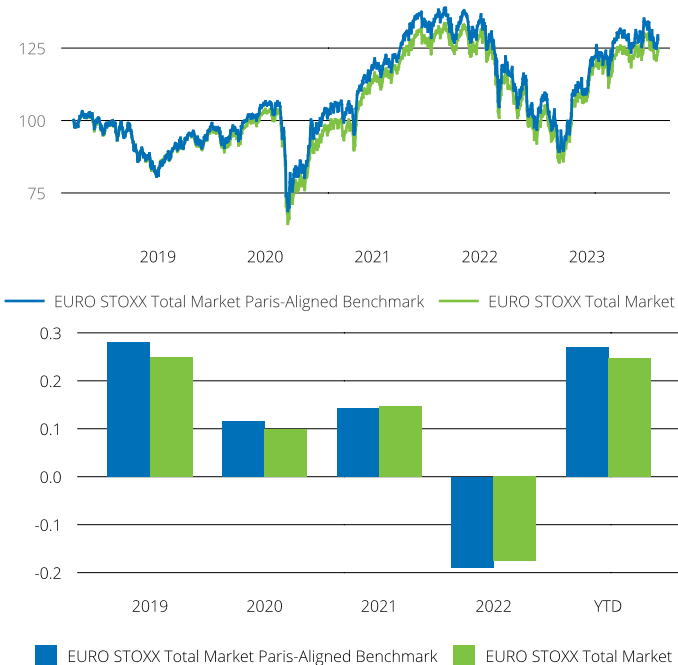
(USD, gross return), all data as of Aug. 31, 2023

BENCHMARK INDICES

EURO STOXX TOTAL MARKET PARIS-ALIGNED BENCHMARK

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 Total Market Paris-Aligned Benchmark	19.1	15.1	16.3	14.7	2.1	3.6	1.4	9.6
EURO STOXX Total Market	15.1	12.1	12.5	11.6	1.6	4.1	1.0	4.3

Performance and annual returns⁴

Methodology

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.

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Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Price EUR	CH0524627558	BKXEPAB	BKXEPAB INDEX	.BKXEPAB
Net Return EUR	CH0524627590	BKXTPAB	BKXTPAB INDEX	.BKXTPAB
Gross Return EUR	CH0524627566	BKXGPAB		.BKXGPAB
Price USD	CH0524627582	BKXKPAB		.BKXKPAB
Net Return USD	CH0524627574	BKXUPAB		.BKXUPAB
Gross Return USD	CH0524627608	BKXXPAB		.BKXXPAB

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

Quick facts

Weighting	Optimization
Cap factor	0.045
No. of components	Variable
Review frequency	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 March 19, 2018
History	Available from 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.

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 gr. div. yield is calculated as gr. return index return minus price index return

⁴ STOXX data from Mar. 19, 2018 to Aug. 31, 2023

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

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
SAP	Technology	Germany	4.69
SANOFI	Health Care	France	4.65
HERMES INTERNATIONAL	Consumer Products and Services	France	4.49
LVMH MOET HENNESSY	Consumer Products and Services	France	4.30
ASML HLDG	Technology	Netherlands	4.13
L'OREAL	Consumer Products and Services	France	3.76
AIR LIQUIDE	Chemicals	France	3.20
IBERDROLA	Utilities	Spain	3.16
DEUTSCHE POST	Industrial Goods and Services	Germany	2.81
DEUTSCHE TELEKOM	Telecommunications	Germany	2.74

⁵ Based on the composition as of Aug. 31, 2023