

ESG Index Derivatives STOXX® Europe 600 SRI Index Futures

May 2024

Eurex product coverage

ESG index methodologies and principles

Index Composition Approach	Description	EUREX Product Coverage ² (Bloomberg Prod. Code)
Negative Screening	Excluding companies based on standardized/common exclusions screens such as tobacco, thermal coals, controversial weapons...etc.	STOXX Europe 600 ESG-X futures (FUEA) / options (SXXPESGX)
Norms-Based Screening	Excluding companies that are not in compliance with the United Nations Global Compact principles	STOXX USA 500 ESG-X futures (QFCA)
ESG Integration	Incorporating ESG scores to enhance the risk-return profile of a benchmark index	MSCI ESG Screened futures (8 regions)/ options (4 regions) (HRLA, AUEA, UMEA, HRRR, HRWA, HRIA, HRYA, MUYA)
Positive Screening	Inclusion of companies that show (relatively) the best performance on ESG criteria chosen by the index providers	DAX 50 ESG futures (XSDA) / options (DAXESGK)
Green Bond Investing	Active selection of green bonds according to the criteria set out by MSCI ESG research and Green Bond Principles	STOXX Europe ESG Leaders Select 30 futures (AVSA)/ options (SEESGSEP)
Climate Thematics	Aim at reducing exposures to companies directly involved in fossil value chain or transition risk	EURO STOXX 50 ESG futures (XSSA) / options (SX5EESG)
		STOXX Europe 600 SRI futures (CIEA)
		MSCI SRI futures (4 regions) (CIWA, CIYA, CISA, CITA)
		Bloomberg MSCI Euro Corporate SRI Index fut. (LXYA Index)
		Bloomberg MSCI Global Green Bond Index fut. (LXAA Index)
		EURO STOXX 50 Low Carbon futures (BCYA)
		STOXX Europe Climate Impact futures ³ (FAEA)
		MSCI ESG Enhanced Focus CTB futures (5 regions) (SJYA, SHRA, SHSA, FIFA, SHRA)

Equity Index

FIXED INCOME Index

1) In this presentation, "derivatives on ESG indices" is often shorten as "ESG index derivatives" and are used interchangeably.

2) This is ordered by the main index methodology. All graphs are only used for illustrative purposes.

It is possible that certain indices could have multiple index composition approaches indicated on the left. Please refer to the Appendix for more information on index methodology.

3) The full name of the index tracked is STOXX® Europe Climate Impact Ex Global Compact Controversial Weapons & Tobacco Index Futures (FSCI)

STOXX® SRI Index Methodology

Why SRI

- The STOXX Europe 600 SRI (Socially Responsible Investing) Index, tracks the performance of European equities after a set of emission intensity, compliance, involvement and ESG performance screens are applied.
- STOXX SRI Indices target the best ESG performers within each of the ICB industry groups. In addition, the index exclude companies generate revenues from oil and gas production as well as 10% of the highest emitters based on ISS ESG emission intensity data. The methodology provides the advantage of significantly lower emission intensity and transition risks while remaining close to the benchmark.¹
- SRI has a long history and considerable AUMs in the ETF market that could satisfy a set of values and stricter ESG mandates for responsible investing.
- +110 Eurex members are active in Eurex ESG Index Derivatives; customer accounted for about half of the volumes traded and clearing through Central Counterparty.

Product Info

- Product: STOXX SRI Index Future (FSRI)
- Launch date: 22nd January 2024
- For more information, please see Eurex [Circular](#) 109/23 Equity index derivatives: Admission to trading of Futures on STOXX SRI and MSCI SRI Indices

1) ESG index methodology as provided by STOXX

STOXX® Europe 600 SRI Index Methodology¹

Universe



- STOXX Europe 600

Selection



- Emission exclusions: remove 10% highest emitters
- Baseline exclusions:
 - Global Standard Screening, Controversial Weapons, ESG controversies (Category 5), ESG Risk Ratings (Severe), ESG Score < 50 or #NA
- Product Involvement:
 - Tobacco, Thermal Coal, Unconventional Oil & Gas, Weapons, Adult Entertainment, Alcohol, Gambling, Conventional Oil & Gas, Nuclear Power
- Final Selection:
 - Allocate to 11 ICB Industry groups, Rank according to ESG Scores, Top-ranked securities selected per ICB until target ICB + Stock Count reached, Target number of securities = 200

Weighting



- Free float market cap weighted, a maximum weight cap of 10% is applied

Maintenance



- The indices are reviewed on a quarterly basis in March, June, September and December

Selection/ Exclusion screens¹ (1/3)

	Exclusion
<p>Emissions exclusions</p>	<ul style="list-style-type: none"> Remove 10% highest emitters, companies are screened for their Scope 1 and Scope 2 emission intensities based on the ISS ESG emissions data.
<p>Baseline exclusions</p>	<p>Global Standards Screening</p> <ul style="list-style-type: none"> Non-compliant, based on the Sustainalytics Global Standards Screening assessment, including OECD Guidelines, UNGC, and UNGPs, and their underlying conventions <p>ESG Controversy Ratings</p> <ul style="list-style-type: none"> Category 5 (severe) <p>ESG Risk Ratings</p> <ul style="list-style-type: none"> “Severe” <p>Controversial Weapons</p> <ul style="list-style-type: none"> Internal production or sale of controversial weapons, the ultimate holding company owns >10% of voting rights of an involved company, >10% of voting rights of a company is owned by the involved company <p>ESG Score</p> <ul style="list-style-type: none"> Company ESG Score < 50 or #N/A
<p>Product involvement</p>	<p>Tobacco</p> <ul style="list-style-type: none"> >0% revenues from manufacturing tobacco products, >0% revenues from supplying tobacco-related products/services, >0% revenues from the distribution and/or retail sale of tobacco products <p>Thermal Coal</p> <ul style="list-style-type: none"> >0% revenues from thermal coal extraction (including thermal coal mining and exploration), >0% power generation capacity: coal-fired electricity, heat or steam generation capacity / thermal coal electricity production (including utilities that own/operates coal-fired power plants) <p>Unconventional Oil & Gas</p> <ul style="list-style-type: none"> Arctic Oil and Gas Exploration: >0% revenues Oil & Gas exploration & extraction in Arctic regions, Oil Sands: >0% revenues from extracting oil sands. This category evaluates oil sands’ share of total oil and gas average production in barrels of oil equivalent per day, Shale Energy: >0% revenues from shale energy exploration and/or production

1) ESG index methodology as provided by STOXX

Selection/ Exclusion screens¹ (2/3)

	Exclusion
Product involvement	<p>Weapons</p> <ul style="list-style-type: none">▪ Small Arms:<ul style="list-style-type: none">>0% revenues from manufacturing and selling assault weapons to civilian customers>0% revenues from manufacturing and selling small arms (non-assault weapons) to civilian customers>0% revenues from manufacturing and selling key components of small arms>5% revenues from retail and/or distribution of assault weapons »>5% revenues from retail and/or distribution of small arms (non-assault weapons)>5% revenues from manufacturing and selling small arms to military / law enforcement customers▪ Military Contracting:<ul style="list-style-type: none">>0% revenues from manufacturing military weapons systems and/or integral, tailor made components of these weapons>0% revenues from tailor made products and/or services that support military weapons>5% revenues from non-weapons related tailor-made products and/or services to the military or defence industry <p>Adult Entertainment</p> <ul style="list-style-type: none">▪ >0% revenues from the production of adult entertainment and/or owns/operates adult entertainment establishments, >5% revenues from the distribution of adult entertainment materials <p>Alcohol</p> <ul style="list-style-type: none">▪ >5% revenues from manufacturing alcoholic beverages, >5% revenues from supplying alcohol-related products/services to alcoholic beverage manufacturers, >5% revenues from the distribution and/or retail of alcoholic beverages <p>Gambling</p> <ul style="list-style-type: none">▪ >5% revenues from owning and/or operating a gambling establishment, >5% revenues from manufacturing specialized equipment used exclusively for gambling, >5% revenues from providing supporting products/services to gambling operations <p>Conventional Oil & Gas</p> <ul style="list-style-type: none">▪ >0% revenues from oil and gas exploration, production, refining, transportation and/or storage This category evaluates oil and gas related activities' share of total company's revenue. Assessments are made for producers, refiners, transporters, and companies engaged in storage (proxy: revenues).▪ >25% revenues from providing tailor-made products and services that support oil and gas exploration, production, refining, transportation and storage (proxy: revenues)▪ >25% revenues from generating electricity from oil and/or gas (proxy: generating capacity)

Selection/ Exclusion screens¹ (3/3)

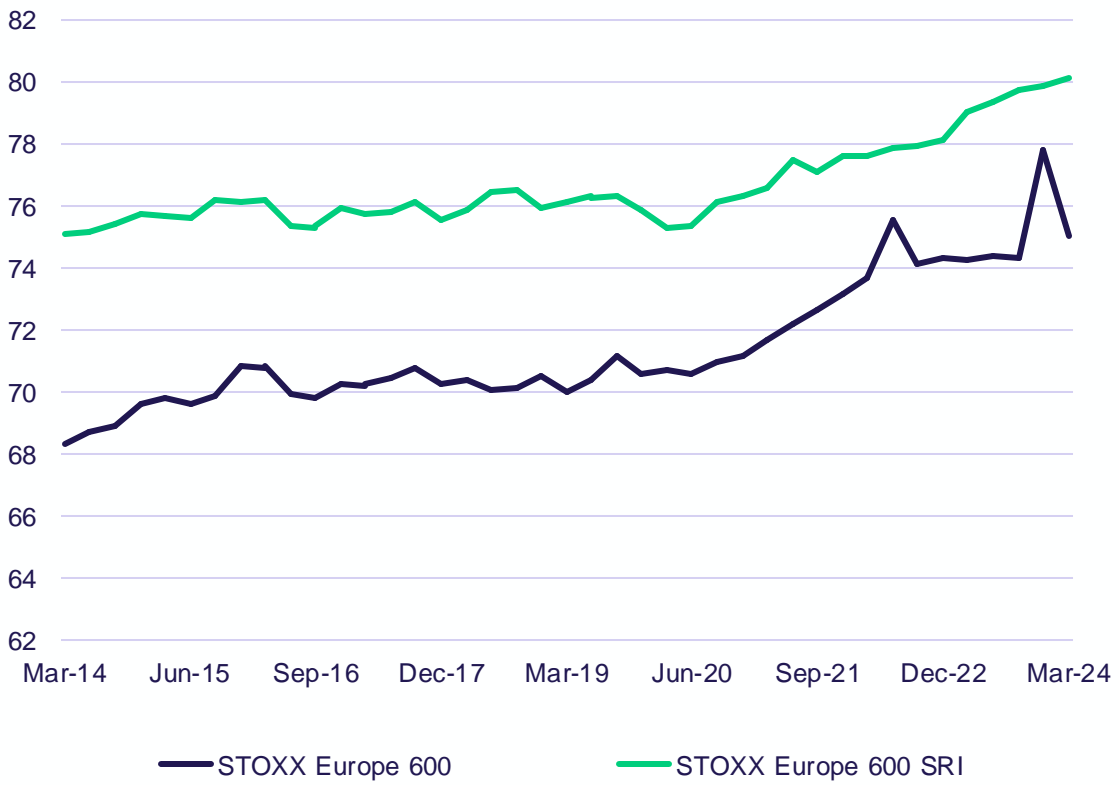
	Exclusion
Product involvement	<p>Nuclear Power</p> <ul style="list-style-type: none">▪ >25% revenues from nuclear power production: - Utilities that own/operate nuclear power generators Note: in this category Sustainalytics tracks the percentage of a company's generating capacity that is based on nuclear power▪ >25% revenues from nuclear power supporting products / services, including: - Design and construction of nuclear power plants - Design and manufacture of specialized parts for use in nuclear power plants, including steam generators, control rod drive mechanisms, reactor vessels, cooling systems, containment structures, fuel assemblies, and digital instrumentation and controls - Special services, such as the transport of nuclear power materials, and nuclear plant maintenance;- Uranium mining and exploration, including companies that mine uranium and convert, enrich, and fabricate▪ >25% revenues from nuclear power distribution, including: - The resale or distribution of electricity generated from nuclear power; - This applies to distributors, resellers and utilities that distribute nuclear power as a part of their energy mix Note: In this category Sustainalytics tracks the percentage of a company's energy mix that is generated from nuclear power

STOXX® Europe 600 SRI¹

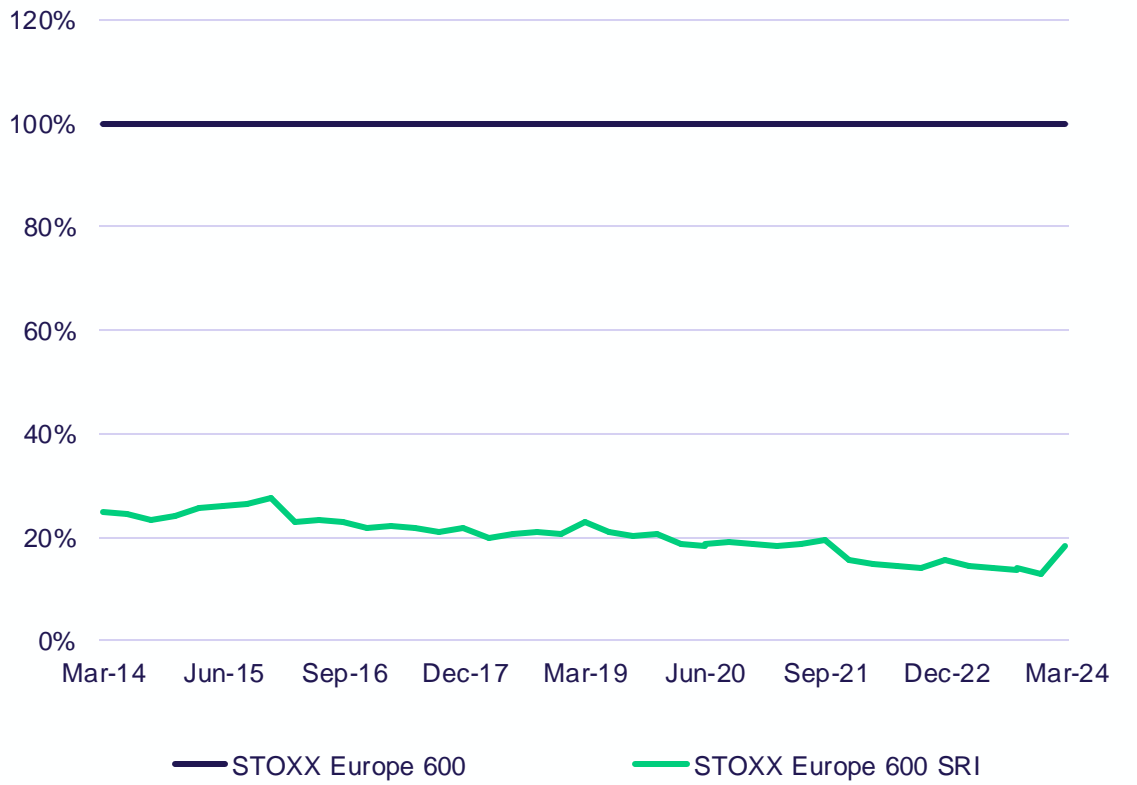
ESG Metrics Comparison⁴ (1/2)

STOXX Europe 600 SRI vs. STOXX Europe 600: Emission intensity is significantly lower than parent index

ESG Performance²



Emission Intensity (as % of Europe 600 Emissions)³



1) ESG index methodology as provided by STOXX
 2) Source: STOXX, Sustainalytics
 3) Source: ISS ESG
 4) STOXX Data Mar 18, 2024

STOXX® Europe 600 SRI¹

ESG Metrics Comparison (2/2)

STOXX Europe 600 SRI vs. STOXX Europe ESG-X 600: more sophisticated exclusion screening with combined with best-in-class

	STOXX Europe 600 ESG-X	STOXX Europe 600 SRI
Exclusions: Global Standard Screening > Controversial Weapons > ESG Controversy > ESG Risk Rating > Product Involvement (e.g. Coal, Tobacco, Military Contracting, Nuclear Power etc.)	+	+
Exclusion of ESG laggards > Companies with lowest ESG scores, or below a threshold		+
Best In Class > Leading companies in terms of sustainability		+
Free-float market cap Weighting	+	+

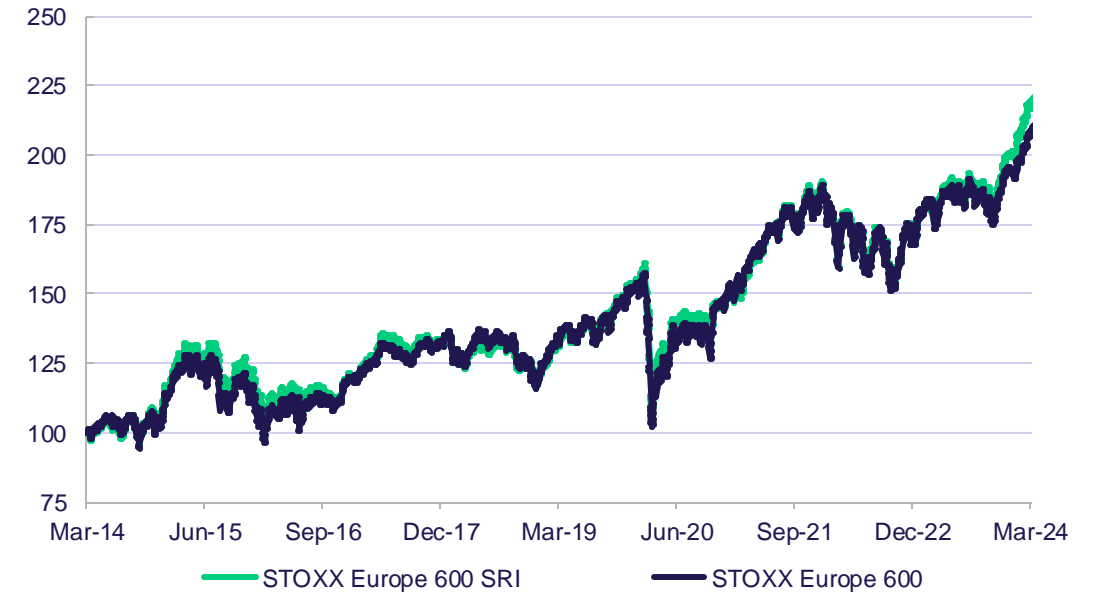
	STOXX Europe 600 ESG-X	STOXX Europe 600 SRI
Tobacco production	>0%	>0%
Tobacco retail/distribution	>5%	>0%
Tobacco related products/services	>5%	>0%
Thermal coal extraction	>5%	>0%
Thermal coal power generation capacity	>5%	>0%
Nuclear power: production, products/services, power distribution		>25%
Oil Sands	>5%	>0%
Small arms: civilian customers, key components	>0%	>0%
Small arms: retail/distribution, law enforcement	>5%	>5%
Military contracting: weapons	Agg >10%	>0%
Military contracting: non-weapons		>5%
Adult entertainment production		>0%
Adult entertainment distribution		>5%
Alcohol		>5%
Gambling		>5%
Oil & Gas: production/extraction		>0%
Oil & Gas: power generation capacity, products/services		>25%
Arctic Oil & Gas	>5%	>0%
Shale Energy	>5%	>0%

STOXX® Europe 600 SRI¹

Risk and return characteristics^{2 3 4}

	STOXX Europe 600 SRI	STOXX Europe 600
Overall Return (ann.)	8.35%	7.85%
1Y Return (ann.)	23.71%	19.56%
3Y Return (ann.)	11.81%	9.68%
5Y Return (ann.)	11.02%	9.76%
Overall Volatility (ann.)	15.97%	16.66%
1Y Volatility (ann.)	10.11%	10.05%
3Y Volatility (ann.)	13.91%	14.59%
5Y Volatility (ann.)	16.46%	17.69%
Overall Sharpe ratio	0.57	0.53
5Y Sharpe ratio	0.69	0.59
Overall Tracking Error (ann.)	2.80%	
5Y Tracking Error (ann.)	3.20%	
Overall Dividend yield (ann.)	4.88%	4.71%
Overall Maximum drawdown	32.29%	35.34%
Number of constituents	200	600

Performance (EUR GR): Mar 31, 2014 – Mar 28, 2024¹



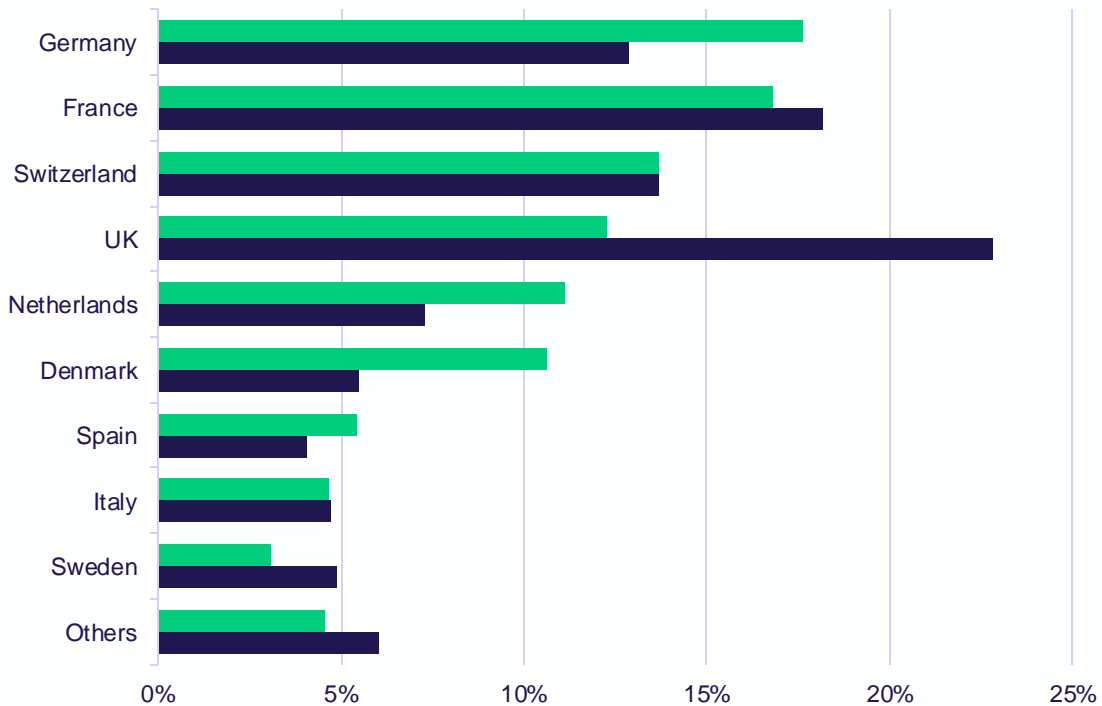
For further, legally binding information on the index, please see the STOXX factsheet: <https://stox.com/index/sxxpsri/?factsheet=true>

- 1) ESG index methodology as provided by STOXX
- 2) Source: STOXX, daily data. Relative figures calculated against benchmark
- 3) €STR used as a proxy for riskless returns
- 4) STOXX Data Mar 31, 2014 – Mar 28, 2024

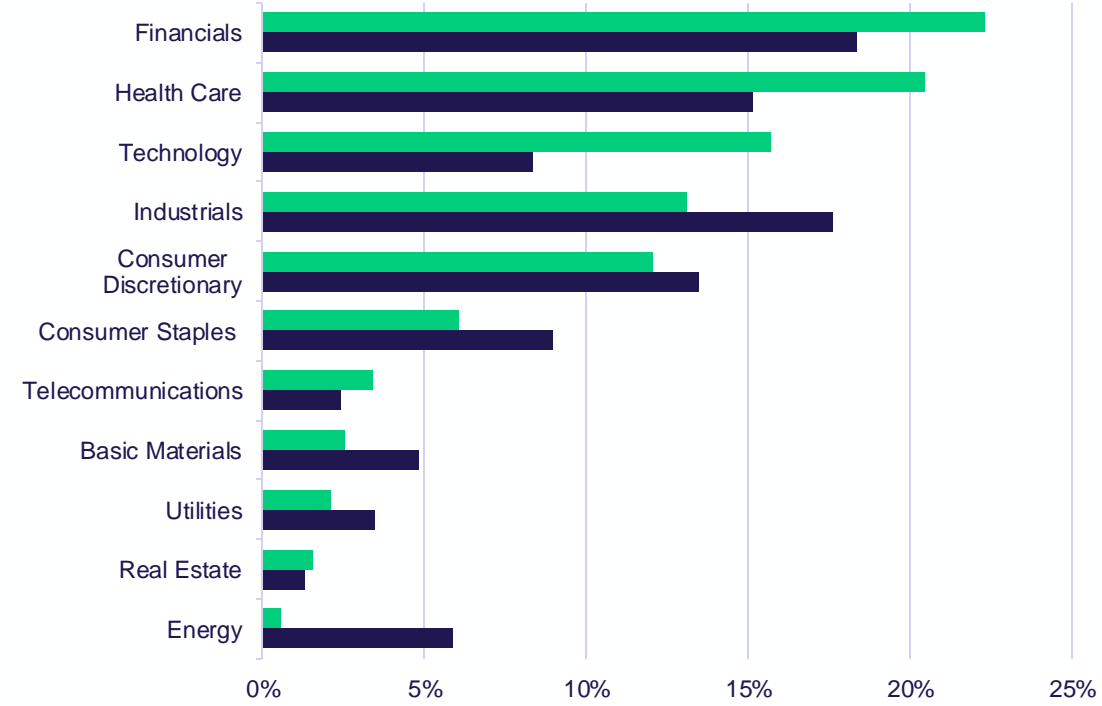
STOXX® Europe 600 SRI

Country & industry allocation^{1 2}

Country Allocation²



Industry Allocation²



■ STOXX Europe 600 SRI
■ STOXX Europe 600

1) ESG index methodology as provided by STOXX
 2) Source: STOXX. Data as of Mar 28, 2024
 May 2024

STOXX® Europe 600 SRI

Top 10 Holdings ^{1 2}

STOXX Europe 600 SRI			STOXX Europe 600 ESG-X		STOXX Europe 600	
Name	Weight	Rank SXXP	Name	Weight	Name	Weight
NOVO NORDISK B	8.71%	1	NOVO NORDISK B	3.97%	NOVO NORDISK B	3.67%
ASML HLDG	7.59%	2	ASML HLDG	3.46%	ASML HLDG	3.20%
SAP	4.13%	7	NESTLE	2.67%	NESTLE	2.47%
NOVARTIS	4.04%	8	LVMH MOET HENNESSY	2.24%	LVMH MOET HENNESSY	2.07%
UNILEVER PLC	2.51%	14	SHELL	1.97%	SHELL	1.82%
L'OREAL	2.38%	15	ASTRAZENECA	1.89%	ASTRAZENECA	1.74%
ALLIANZ	2.31%	16	SAP	1.88%	SAP	1.74%
SANOFI	2.24%	19	NOVARTIS	1.84%	NOVARTIS	1.70%
HERMES INTERNATIONAL	1.86%	22	ROCHE HLDG P	1.70%	ROCHE HLDG P	1.57%
GSK	1.84%	23	TOTALENERGIES	1.51%	TOTALENERGIES	1.39%

1) ESG index methodology as provided by STOXX
 2) Source: STOXX. Data as of Mar 18, 2024

STOXX® Europe 600 SRI

Top 10 Holdings from the STOXX Europe 600 Not Held in SRI Index & Reasons for Exclusions ¹

Name	Currency	Weight in STOXX Europe 600	Reason for Exclusion from STOXX Europe 600 SRI Index
NESTLE	CHF	2.47%	The security is eligible but not part of top 200
LVMH MOET HENNESSY	EUR	2.07%	Security is rejected due to Product Involvement
SHELL	EUR	1.82%	Security is rejected due to Product Involvement
ASTRAZENECA	GBP	1.74%	The security is eligible but not part of top 200
ROCHE HLDG P	CHF	1.57%	The security is eligible but not part of top 200
TOTALENERGIES	EUR	1.39%	Security is rejected due to Product Involvement
SIEMENS	EUR	1.29%	The security is eligible but not part of top 200
HSBC	GBP	1.25%	The security is eligible but not part of top 200
SCHNEIDER ELECTRIC	EUR	1.15%	Security is rejected due to Product Involvement
AIR LIQUIDE	EUR	0.96%	Security breaches ISS threshold

1) Source: STOXX. Data as of Mar 18, 2024

STOXX® Europe 600 SRI Index Derivatives – Contract Specifications

Index	Currency	Index type	Index Level ¹	Eurex	Multiplier	Min Block Size	Tick Size	Tick Value	Calendar Tick	Calendar Tick value	Contract value in EUR ¹
STOXX® Europe 600 SRI	EUR	Price	168	Future	100	50	0.1	10.00			16,800
Related benchmark											
STOXX® Europe 600	EUR	Price	522	Future	50	300	0.1	5.00	0.02	1.00	26,100

STOXX® Europe 600 SRI Index Derivatives contract specifications

Description of underlying	A detailed description of the index rules and regulations can be found on the STOXX website under: STOXX® Europe 600 SRI - STOXX
Contract value	Futures: EUR 100 per index point; Options: EUR 100 per index point
Settlement	Cash settlement, due on the first exchange day after the final settlement day
Price determination	Futures: in points, with one decimal places
Minimum price change	Futures: 0.1 index points
Contract months	Futures: the next three quarter months of the cycle March, June, September and December (9 months).
Last trading day/final settlement day	The third Friday of each maturity month, if this is a trading day at Eurex Deutschland, otherwise the trading day immediately preceding that day. Close of trading for maturing series: 12:00 CET
Final settlement price	The average value of all index calculations of the STOXX® Europe 600 SRI index in the time between 11:50 and 12:00 CET on the last trading day

1) Index level, 21.05.2024

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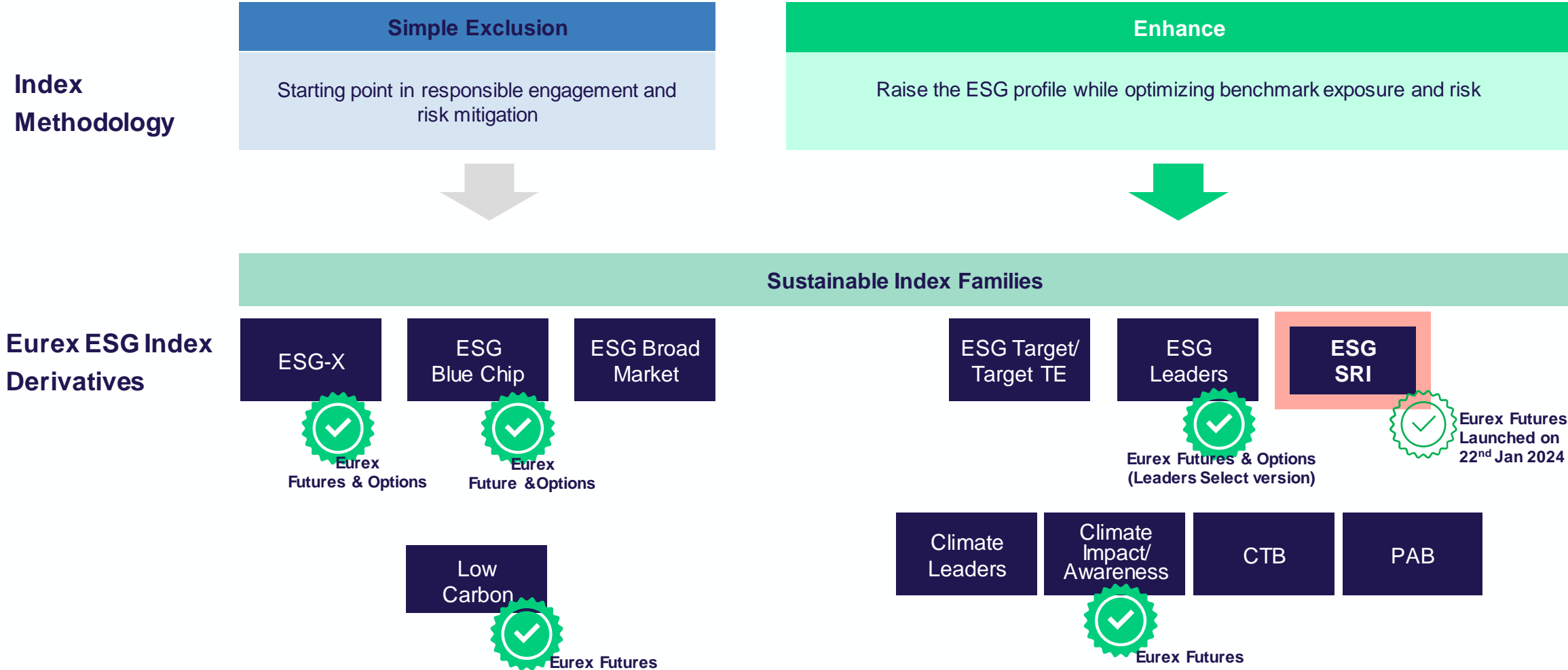




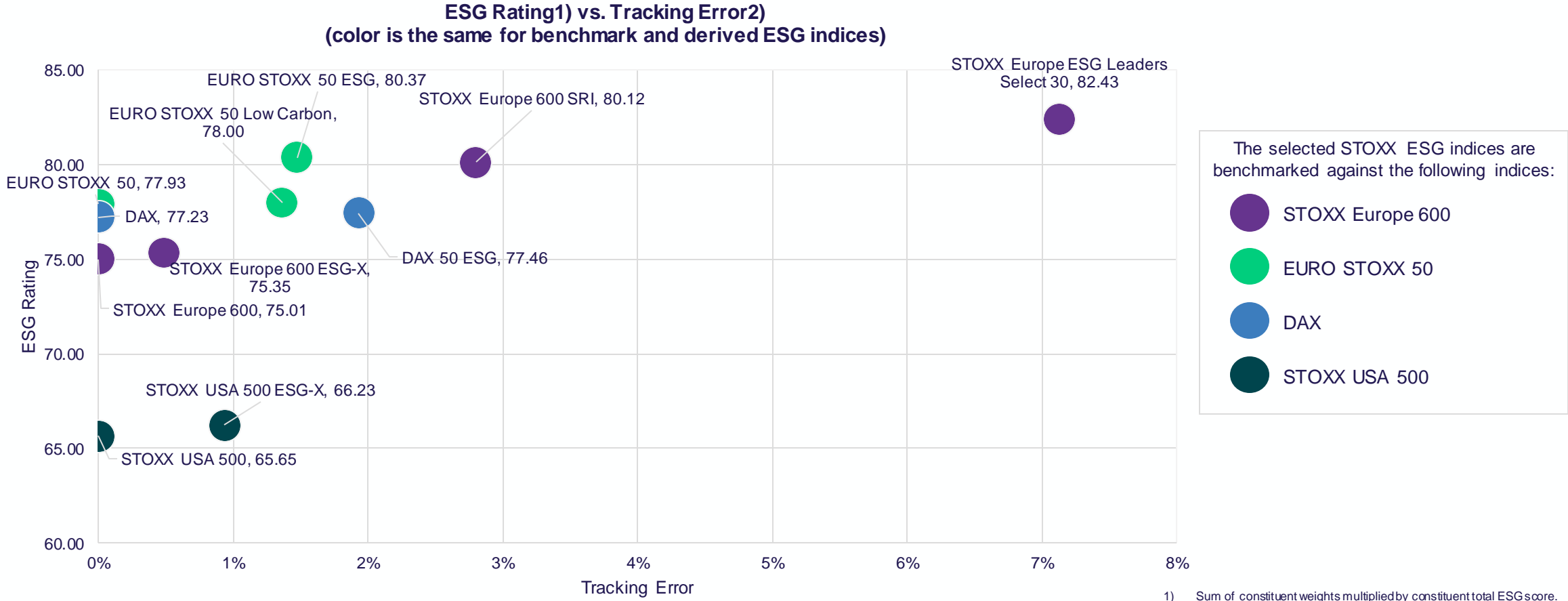
Appendix



Overview of Eurex Index Derivatives on STOXX ESG Indices



STOXX ESG indices underlying Eurex derivatives: ESG rating vs Tracking error



Source: STOXX, Sustainalytics. Data as of March 18, 2024

1) Sum of constituent weights multiplied by constituent total ESG score. Sustainalytics' ESG Ratings measure how well companies proactively manage the environmental, social and governance issues that are the most material to their business. The research framework broadly addresses three themes: Environmental (E), Social (S) and Governance (G). Sustainalytics defines a set of indicators within each of these E, S and G themes, and companies are scored from 0 to 100 based on their performance in each indicator. The companies' E, S, G and overall ESG Scores are then derived from the sum of the weighted average of the underlying indicator scores. Higher ESG Score indicates better ESG performance.

2) Overall tracking errors calculated against benchmarks over 10-year period

STOXX ESG indices underlying Eurex derivatives: ESG profile comparison (1)

Index	EURO STOXX 50 ESG	EURO STOXX 50 Low Carbon	STOXX Europe ESG Leaders Select 30	STOXX Europe 600 ESG-X	STOXX Europe 600 SRI	STOXX USA 500 ESG-X	DAX 50 ESG
Benchmark	EURO STOXX 50	EURO STOXX 50	STOXX Europe 600	STOXX Europe 600	STOXX Europe 600	STOXX USA 500	DAX
ESG Rating	80.37	78.00	82.43	75.35	80.12	66.23	77.46
Environmental Rating	83.09	80.95	81.94	76.3	82.7	70.03	79.24
Social Rating	77.3	74.68	82.72	72.62	76.82	62.29	75.27
Governance Rating	81.4	79.32	84.04	78.34	81.97	67.31	78.66
GHG Intensity	67.46	21.49	120.27	78.76	15.98	46.76	72.82
Controversial Weapons	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Tobacco	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
ESG approach	<ul style="list-style-type: none"> Exclusionary screening Replace excluded companies with those from EURO STOXX universe aligned with the screening criteria accordingly 	<ul style="list-style-type: none"> Exclusionary screening Emission-intensity-based weighting scheme 	<ul style="list-style-type: none"> Exclusionary screening and ESG-score-based weighting scheme applied in the index universe (STOXX Global ESG Leaders) construction 	<ul style="list-style-type: none"> Exclusionary screening 	<ul style="list-style-type: none"> Exclusionary screening Best-in-class 	<ul style="list-style-type: none"> Exclusionary screening 	<ul style="list-style-type: none"> Exclusionary screening Select companies with highest ESG scores

STOXX ESG indices underlying Eurex derivatives: ESG profile comparison (2)

Exclusionary screens ¹	EURO STOXX 50 ESG	EURO STOXX 50 Low Carbon	STOXX Europe ESG Leaders Select 30 ²	STOXX Europe 600 ESG-X	STOXX Europe 600 SRI	STOXX USA 500 ESG-X	DAX 50 ESG
Norms-Based Screening	v	v	v	v	v	v	v
ESG Controversies	v		v	v	v	v	v
Controversial weapons	v	v	v	v	v	v	v
Tobacco	v	v	v	v	v	v	v
Thermal coal	v	v	v	v	v	v	v
Nuclear Power					v		v
Conventional oil & gas					v		
Unconventional oil & gas	v	v	v	v	v	v	v
Small arms	v	v	v	v	v	v	v
Military contracting	v	v	v	v	v	v	
Adult entertainment					v		
Gambling					v		
Alcohol					v		
ESG Risk Ratings	v		v	v	v	v	v

Source: STOXX. Data as of March 18, 2024

V = Exclusionary screen included in methodology

1) Please note that exclusionary screens names might not match the exact wording as provided in the STOXX methodology due to indices using different ESG data sources (Sustainalytics, ISS ESG)

2) Exclusionary screens are applied to the index universe

Thank you!

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