

ISTOXX® EUROPE 600 SD-KPI INDEX

Index description

The iSTOXX® Europe 600 SD-KPI Index is based on the STOXX® Europe 600 Index. It aims to closely track the STOXX® Europe 600 Index. This is achieved by over- or underweighting index components compared to the underlying index. The weighting mechanism is based on Sustainable Development Key Performance Indicators (SD-KPIs).

Key facts

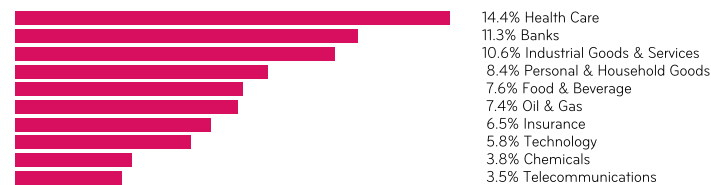
» The integration of SD-KPIs in the STOXX® Europe 600 Index leads to the iSTOXX® Europe 600 SD-KPI Index, which in turn facilitates investors to closely track the leading European benchmark. The low tracking error allows for hedging through STOXX® Europe 600 Index futures and options.

» The three SD-KPIs environmental, social and governance (ESG) indicators are important and material for business performance in different sectors. SD-KPI Standards have been developed by SD-M® GmbH in cooperation with the German Federal Environment Ministry and global investors and analysts, who manage EUR2 trillion in assets.

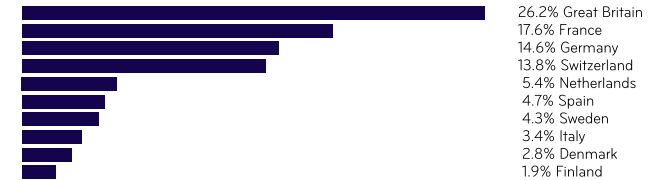
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
iSTOXX Europe 600 SD-KPI Index	11,279.9	9,100.2	15.2	6.1	285.9	0.8	3.1	0.0	7.0
STOXX Europe 600 Index	9,806.7	7,868.2	13.1	5.9	228.8	1.4	2.9	0.0	3.8

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
iSTOXX Europe 600 SD-KPI Index	-5.4	-3.9	-5.1	6.4	33.0	N/A	N/A	-5.2	2.1	6.0
STOXX Europe 600 Index	-5.5	-4.1	-5.4	6.6	32.4	N/A	N/A	-5.4	2.2	5.8
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
iSTOXX Europe 600 SD-KPI Index	14.6	11.8	11.3	14.6	15.4	N/A	N/A	-0.4	0.2	0.4
STOXX Europe 600 Index	14.8	11.9	11.3	14.7	15.4	N/A	N/A	N/A	0.2	0.4
Index to benchmark	Correlation					Tracking error (%)				
iSTOXX Europe 600 SD-KPI Index	1.0	1.0	1.0	1.0	1.0	0.4	0.3	0.3	0.3	0.4
Index to benchmark	Beta					Annualized information ratio				
iSTOXX Europe 600 SD-KPI Index	1.0	1.0	1.0	1.0	1.0	3.8	0.9	0.8	-0.2	0.3

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

² Based on Euribor1m

(EUR, gross return), all data as of Oct. 31, 2018

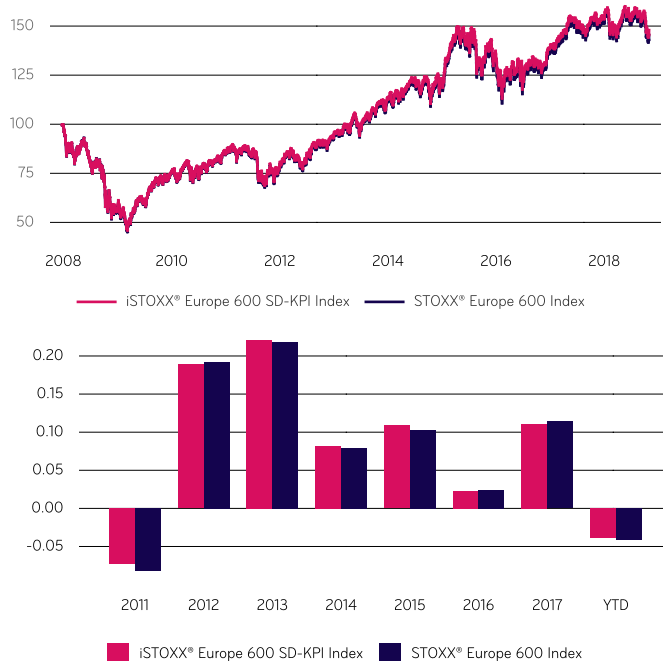
ISTOXX INDICES

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Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) ⁴	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
iSTOXX Europe 600 SD-KPI Index	14.4	13.6	13.5	13.5	1.6	3.2	1.1	9.9
STOXX Europe 600 Index	14.6	13.5	13.5	13.4	1.6	3.2	1.1	10.2

Performance and annual returns³



Methodology

The iSTOXX® Europe 600 SD-KPI Index covers all components of the STOXX® Europe 600 Index. SD-KPI Standards identify three SD-KPIs as being material for business performance in a specific sector. Taking these three SD-KPIs per sector, all companies in the universe are evaluated and a SD-KPI Total Score is calculated for each company. The SD-KPI Total Scores are provided by SD-M® GmbH.

The SD-KPI Total Score provides the basis for the new component weight: All SD-KPI Total Scores are put into five intervals. Every interval provides a value for over or underweighting, i.e. -50%, -25%, 0%, 25%, 50%. Based on the respective interval in which the component belongs, a weighting cap factor is calculated. The detailed methodology, including calculation formula and full requirements, can be found in our rulebook: www.stoxx.com/indices/rulebooks.html

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0321938505	SXXGRSDM		.SXXGRSDM
Net Return EUR	CH0321938463	SXXRSDM		.SXXRSDM
Price EUR	CH0321938323	SXXPSDM		.SXXPSDM
Gross Return USD	CH0321938562	SXXGVSDM		.SXXGVSDM
Net Return USD	CH0321938547	SXXVSDM		.SXXVSDM
Price USD	CH0321938521	SXXLSDM		.SXXLSDM

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

Quick facts

Weighting	Free-float market cap
Cap factor	Based on SD-KPI Score
No. of components	600
Review frequency	Quarterly
Calculation/distribution	Price (EUR, USD): realtime (every 15seconds) Net return, gross returns (EUR, USD): end-of-day.
Calculation hours	Realtime: 9:00 am 6:00 pm CET End-of-day: 6:00 pm CET
Base value/base date	100 as of Jan. 31, 2011
History	Available daily back to Dec. 21, 2007
Inception date	Apr. 25, 2016

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

³ STOXX data from Dec. 21, 2007 to Oct. 31, 2018

⁴ gr. div. yield is calculated as gr. return index return minus price index return

(EUR, gross return), all data as of Oct. 31, 2018

CONTACT DETAILS

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STOXX is part of Deutsche Boerse Group

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.

DISCLAIMER

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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.

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
NESTLE	Food & Beverage	CH	3.16
NOVARTIS	Health Care	CH	2.18
ROCHE HLDG P	Health Care	CH	2.08
TOTAL	Oil & Gas	FR	1.91
BP	Oil & Gas	GB	1.76
SAP	Technology	DE	1.69
HSBC	Banks	GB	1.62
BRITISH AMERICAN TOBACCO	Personal & Household Goods	GB	1.45
SIEMENS	Industrial Goods & Services	DE	1.43
ROYAL DUTCH SHELL A	Oil & Gas	GB	1.42

⁵ Based on the composition as of Oct. 31, 2018
