

# STOXX<sup>®</sup> EUROPE 600 ESG-X INDEX

## Index description

The STOXX Europe 600 ESG-X index is based on the STOXX Europe 600 index, one of Europe's key benchmarks, with standardized ESG exclusion screens applied. The screens are based on the responsible policies of leading asset owners and aim to reduce reputational and idiosyncratic risks.

STOXX will exclude companies that Sustainalytics considers to be non-compliant with the Global Compact Principles, that are involved in controversial weapons, are tobacco producers and that either derive revenues from thermal coal extraction or exploration, or, have power generation capacity that utilises thermal coal.

The STOXX Europe 600 ESG-X index is suitable as underlying for mandates, passive funds, ETFs, structured products and listed derivatives, with the ambition to increase liquidity and lower the cost of trading.

## Key facts

• ESG screened version of one of Europe's key benchmarks, the STOXX Europe 600 index.

• The screens are based on responsible policies and aim to reduce reputational and idiosyncratic risks.

• Screening provided by award-winning ESG data provider Sustainalytics.

• Transparent free-float market cap weighting scheme, similar to parent index.

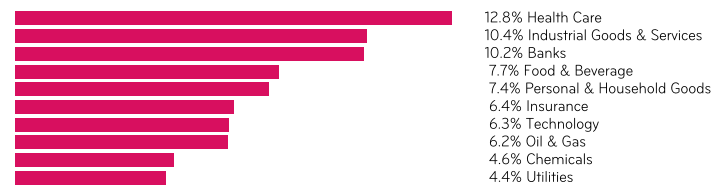
• Low tracking error with similar risk-return profile compared to STOXX Europe 600.

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

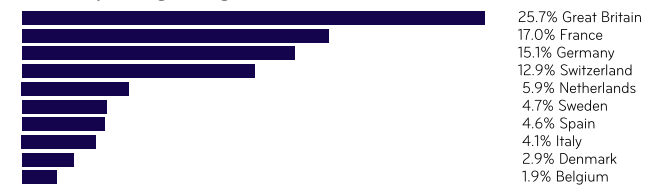
## Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Europe 600 ESG-X Index	11,912.2	9,464.4	16.2	7.3	322.0	1.2	3.4	0.0	3.5
STOXX Europe 600 Index	12,630.2	10,081.6	16.8	7.5	322.0	1.2	3.2	0.0	2.4

## Supersector weighting (top 10)



## Country weighting



## Risk and return figures<sup>1</sup>

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 600 ESG-X Index	4.0	25.1	25.1	35.1	32.8	N/A	N/A	25.5	10.7	5.9
STOXX Europe 600 Index	4.0	25.3	25.3	35.6	33.3	N/A	N/A	25.8	10.9	6.0
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX Europe 600 ESG-X Index	10.8	12.0	12.0	12.0	15.4	N/A	N/A	2.0	0.9	0.4
STOXX Europe 600 Index	10.7	11.9	11.9	11.9	15.3	N/A	N/A	N/A	0.9	0.4
Index to benchmark	Correlation					Tracking error (%)				
STOXX Europe 600 ESG-X Index	1.0	1.0	1.0	1.0	1.0	0.3	0.5	0.5	0.5	0.5
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe 600 ESG-X Index	1.0	1.0	1.0	1.0	1.0	2.0	-0.3	-0.3	-0.2	-0.1

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

<sup>2</sup> Based on Euribor1m

(USD, gross return), all data as of Dec. 31, 2019

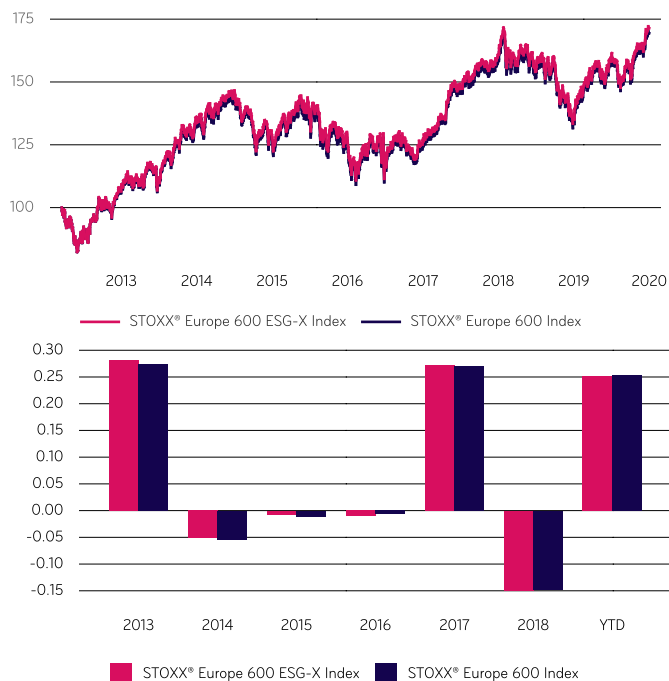
# ENVIRONMENTAL

## STOXX® EUROPE 600 ESG-X INDEX

### Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%)	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Europe 600 ESG-X Index	19.5	15.6	17.6	15.4	1.8	4.4	1.2	9.8
STOXX Europe 600 Index	19.4	15.5	17.4	15.3	1.8	4.4	1.2	10.1

### Performance and annual returns<sup>3</sup>



### Methodology

The STOXX Europe 600 ESG-X index is based on the STOXX Europe 600 index, one of Europe's key benchmarks, with standardized ESG exclusion screens applied.

STOXX will exclude companies that Sustainalytics considers to be non-compliant with the Global Compact Principles, that are involved in controversial weapons (anti-personnel mines, biological and chemical weapons, cluster weapons, depleted uranium, nuclear weapons and white phosphorus weapons), are tobacco producers and that either derive revenues from thermal coal extraction or exploration, or, have power generation capacity that utilises thermal coal.

The index is reviewed quarterly and components are free-float market cap weighted, with a maximum capped weight of 20%.

Deleted companies will not be replaced.

The index will be subject to the fast-exit rule: in case a company which is an index constituent increases in its ESG-risk level to level 5, the respective constituent will be deleted from the index two dissemination days after the announcement, i.e. at the open of the 3rd dissemination day.

### Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0445431072	SXXWESGX	SXXWESGX	.SXXWESGX
Net Return EUR	CH0445431056	SXXRESGX	SXXRESGX	.SXXRESGX
Price EUR	CH0445431064	SXXPESGX	SXXPESGX	.SXXPESGX
Gross Return USD	CH0445431049	SXXZESGX		.SXXZESGX
Net Return USD	CH0445431031	SXXVESGX		.SXXVESGX
Price USD	CH0445431023	SXXLESGX		.SXXLESGX

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://www.stoxx.com/data/vendor_codes.html)

### Quick facts

Weighting	Free-float market cap
Cap factor	0.2
No. of components	Variable
Review frequency	Quarterly (Mar., Jun., Sep., Dec)
Calculation/distribution	dayend
Calculation hours	18:00:00 18:00:00
Base value/base date	100 as of Mar. 19, 2012
History	Mar. 19, 2012
Inception date	Nov. 15, 2018

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

<sup>3</sup> STOXX data from Mar. 19, 2012 to Dec. 31, 2019

<sup>4</sup> gr. div. yield is calculated as gr. return index return minus price index return

(USD, gross return), all data as of Dec. 31, 2019

### CONTACT DETAILS

#### STOXX customer support

P +41 43 430 7272  
 customersupport@stoxx.com  
 www.stoxx.com

#### 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

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.

