

STOXX EUROPE SUSTAINABILITY EX ALCOHOL GAMBLING TOBACCO ARMAMENTS & FIREARMS

Index description

The STOXX Europe Sustainability Index ex AGTAFAs offers a consistent, flexible and investable representation of the largest European sustainability leaders, excluding companies which generate revenues from alcohol, gambling, tobacco, armaments, firearms and adult entertainment.

With a variable number of components, the STOXX Europe Sustainability Index ex AGTAFAs covers stocks from 17 European countries: Austria, Belgium, Czech Republic, Denmark, Finland, France, Germany, Ireland, Italy, Luxembourg, the Netherlands, Norway, Portugal, Spain, Sweden, Switzerland and the United Kingdom.

The ratings are based on the proprietary research approach of Bank Sarasin. Their analysis is based on industry-specific and other criteria that cover the three most important dimensions of sustainability: environmental, social and governance.

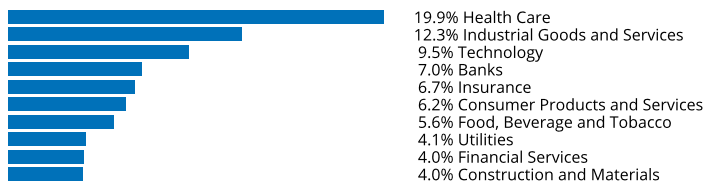
Key facts

» Very suitable for asset managers, as they provide them with comprehensive and accurate benchmarks for European sustainability portfolios

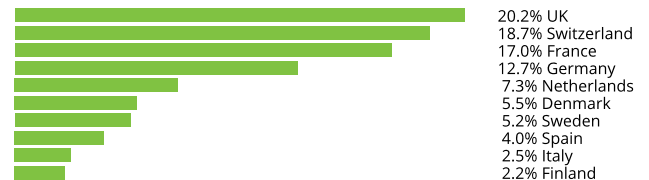
Descriptive statistics

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 Sustainability ex Alcohol Gambling Tobacco Armaments & Firearms	10,109.2	8,082.6	17.7	6.9	321.7	0.3	4.0	0.0	9.6
STOXX Europe 600	13,545.5	10,632.0	17.7	6.4	321.7	1.6	3.0	0.0	3.4

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
STOXX Europe Sustainability ex Alcohol Gambling Tobacco Armaments & Firearms	-4.1	12.4	21.7	15.1	30.5	N/A	N/A	21.9	4.8	5.5
STOXX Europe 600	-4.1	19.1	22.4	22.1	26.7	N/A	N/A	22.6	6.9	4.9
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
STOXX Europe Sustainability ex Alcohol Gambling Tobacco Armaments & Firearms	N/A	N/A	19.4	19.0	19.7	N/A	N/A	0.9	0.2	0.3
STOXX Europe 600	N/A	N/A	19.5	19.5	20.5	N/A	N/A	0.9	0.3	0.2
Index to benchmark	Correlation					Tracking error (%)				
STOXX Europe Sustainability ex Alcohol Gambling Tobacco Armaments & Firearms	1.0	1.0	1.0	1.0	1.0	1.5	1.7	1.9	2.6	2.7
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe Sustainability ex Alcohol Gambling Tobacco Armaments & Firearms	1.0	1.0	1.0	1.0	0.9	-0.2	0.1	-0.3	-0.8	0.1

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

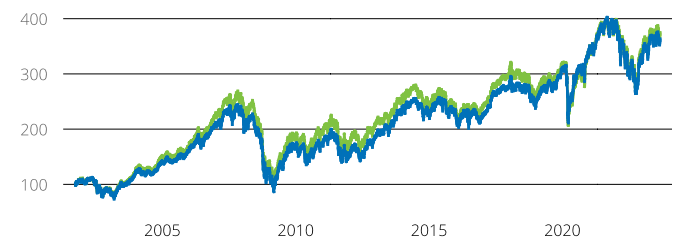
(USD, net return), all data as of Aug. 31, 2023

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STOXX EUROPE SUSTAINABILITY EX ALCOHOL GAMBLING

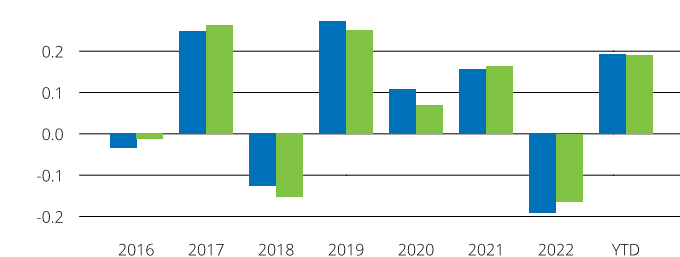
Fundamentals (for last 12 months)

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
STOXX Europe Sustainability ex Alcohol Gambling Tobacco Armaments & Firearms	16.2	14.1	14.2	13.8	2.1	3.0	1.5	5.0
STOXX Europe 600	13.9	12.3	12.3	12.1	1.8	3.2	1.2	11.3

Performance and annual returns⁴

— STOXX Europe Sustainability ex Alcohol Gambling Tobacco Armaments & Firearms Adult Entertainment

— STOXX Europe 600



■ STOXX Europe Sustainability ex Alcohol Gambling Tobacco Armaments & Firearms Adult Entertainment

■ STOXX Europe 600

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Net Return EUR	CH0030846841	SUYR	SUYR INDEX	.SUYR
Price EUR	CH0030846817	SUYP	SUYP INDEX	.SUYP
Price USD	CH0030846882	SUYL	SUYL INDEX	.SUYL
Net Return USD	CH0030846890	SUYV	SUYV INDEX	.SUYV

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

Methodology

Components are selected from the STOXX Europe 600 Index according to their sustainability rating (combination of company and sector rating) while excluding companies which generate revenues from alcohol, gambling, tobacco, armaments, firearms and adult entertainment. All companies with a positive sustainability rating are included in the index.

A rating is defined as positive if the combination of the company and the sector rating results in a shaded matrix field in the Sarasin Sustainability Matrix.

In deviation from Bank J. Safra Sarasin's standard approach, STOXX is including tobacco, adult entertainment and defense & armament in the universe for STOXX Europe Sustainability and EURO STOXX Sustainability. These criteria are considered for exclusion in the indices STOXX Europe/ EURO STOXX Sustainability ex AGTAF/ ex AGTAF respectively.

Quick facts

Weighting	Free-float market cap
Cap factor	No
No. of components	Variable
Review frequency	Annually in September
Calculation/distribution	Price (EUR): realtime (every 15 seconds)
Calculation hours	Realtime: 9:00 am CET - 6:00 pm CET
Base value/base date	100 as of Dec. 31, 1998
History	Available daily back to 100 as of Dec. 31, 1998
Inception date	Jan. 21, 2008
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 Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Sep. 28, 2001 to Aug. 31, 2023

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

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ARMAMENTS & FIREARMS ADULT ENTERTAINMENT****Top 10 Components⁵**

Company	Supersector	Country	Weight (%)
NESTLE	Food, Beverage and Tobacco	Switzerland	3.98
NOVO NORDISK B	Health Care	Denmark	3.72
ASML HLDG	Technology	Netherlands	3.29
NOVARTIS	Health Care	Switzerland	2.61
ASTRAZENECA	Health Care	UK	2.59
ROCHE HLDG P	Health Care	Switzerland	2.56
TOTALENERGIES	Energy	France	1.94
SAP	Technology	Germany	1.88
HSBC	Banks	UK	1.85
UNILEVER PLC	Personal Care, Drug and Grocery	UK	1.67

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