

# STOXX® EUROPE SUSTAINABILITY EX ALCOHOL GAMBLING TOBACCO ARMAMENTS & FIREARMS

## Index description

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

With a variable number of components, the STOXX Europe Sustainability Index ex AGTAF 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.

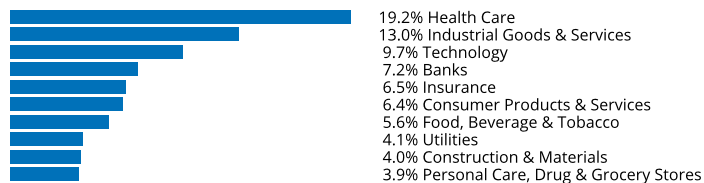
## Key facts

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

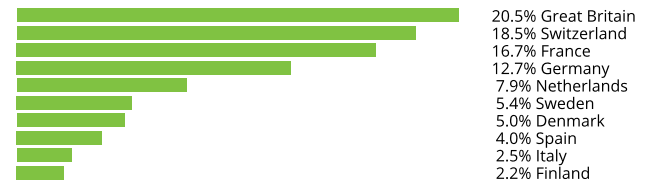
## Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR 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	9,605.7	7,656.7	16.8	6.4	298.6	0.3	3.9	0.0	9.6
STOXX Europe 600 Index	12,882.3	10,077.5	16.8	6.0	298.6	1.3	3.0	0.0	3.4

## 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 Sustainability ex Alcohol Gambling Tobacco Armaments & Firearms	2.0	13.4	8.7	33.9	42.2	N/A	N/A	8.8	10.3	7.4
STOXX Europe 600 Index	2.1	13.2	10.4	42.3	36.4	N/A	N/A	10.5	12.6	6.5
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX Europe Sustainability ex Alcohol Gambling Tobacco Armaments & Firearms	12.9	11.9	14.1	15.2	17.0	N/A	N/A	0.5	0.6	0.4
STOXX Europe 600 Index	13.0	12.4	14.0	15.7	17.9	N/A	N/A	0.7	0.7	0.4
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	1.6	1.8	2.0	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	-1.0	0.1	-0.8	-0.8	0.2

<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide.

<sup>2</sup> Based on EURIBOR1M

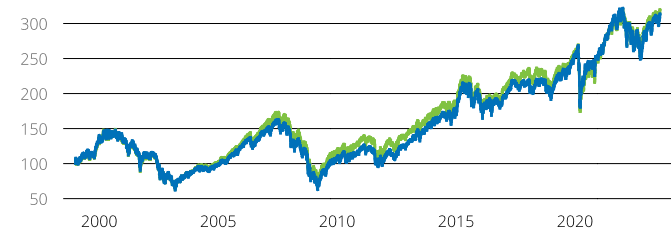
(EUR, net return), all data as of Jul. 31, 2023

## SUSTAINABILITY INDICES

## STOXX® EUROPE SUSTAINABILITY EX ALCOHOL GAMBLING

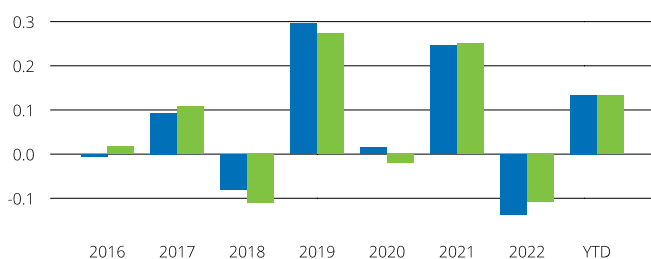
## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Europe Sustainability ex Alcohol Gambling Tobacco Armaments & Firearms	19.5	15.4	17.1	15.1	2.3	2.6	1.5	6.1
STOXX Europe 600 Index	16.2	13.4	14.3	13.2	1.9	2.9	1.2	5.9

Performance and annual returns<sup>4</sup>

— STOXX® Europe Sustainability ex Alcohol Gambling Tobacco Armaments & Firearms Index

— STOXX® Europe 600 Index



■ STOXX® Europe Sustainability ex Alcohol Gambling Tobacco Armaments & Firearms Index

■ STOXX® Europe 600 Index

## 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 and firearms. 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.

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Net Return EUR	CH0012767247	SUXR	SUXR INDEX	.SUXR
Net Return EUR	CH0012767247	SUXR	SUXR INDEX	.SUXR
Price EUR	CH0012767023	SUXP	SUXP INDEX	.SUXP
Price EUR	CH0012767023	SUXP	SUXP INDEX	.SUXP
Net Return USD	CH0012767452	SUXV	SUXV INDEX	.SUXV
Net Return USD	CH0012767452	SUXV	SUXV INDEX	.SUXV
Price USD	CH0012767395	SUXL	SUXL INDEX	.SUXL
Price USD	CH0012767395	SUXL	SUXL INDEX	.SUXL

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	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	Oct. 15, 2001

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.

<sup>3</sup> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Dec. 31, 1998 to Jul. 31, 2023

## SUSTAINABILITY INDICES

STOXX® EUROPE SUSTAINABILITY EX ALCOHOL GAMBLING TOBACCO  
ARMAMENTS & FIREARMS INDEXTop 10 Components<sup>5</sup>

Company	Supersector	Country	Weight (%)
NESTLE	Food, Beverage & Tobacco	Switzerland	3.90
ASML HLDG	Technology	Netherlands	3.43
NOVO NORDISK B	Health Care	Denmark	3.10
ASTRAZENECA	Health Care	Great Britain	2.64
ROCHE HLDG P	Health Care	Switzerland	2.60
NOVARTIS	Health Care	Switzerland	2.59
HSBC	Banks	Great Britain	2.00
TOTALENERGIES	Energy	France	1.80
SAP	Technology	Germany	1.76
UNILEVER PLC	Personal Care, Drug & Grocery Stores	Great Britain	1.68

<sup>5</sup> Based on the composition as of Jul. 31, 2023