ENVIRONMENTAL SOCIAL

STOXX® EUROPE 600 ESG BROAD MARKET EQUAL WEIGHT INDEX

Index description

The STOXX Europe 600 ESG Broad Market Equal Weight Index tracks the same stocks as the STOXX Europe 600 ESG Broad Market Index but uses a different weighting scheme. The securities are equal weighted at the periodic index review.

Key facts

»Equal weighted version of the STOXX Europe 600 ESG Broad Market Index

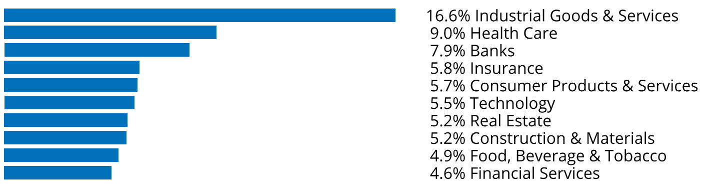
»ESG screened securities from the STOXX Europe 600 Index

»Screening provided by award-winning ESG data provider Sustainalytics

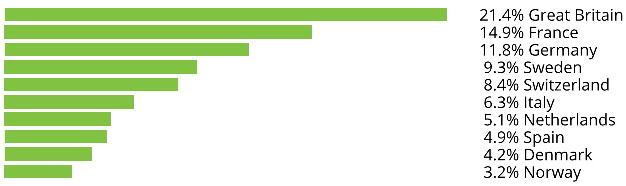
Descriptive statistics

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 600 ESG Broad Market Equal Weight Index	N/A	49,268.3	102.6	101.9	256.8	64.7	0.5	0.1	30.0
STOXX Europe 600 Equal Weight Index	N/A	61,701.9	102.8	102.3	256.8	64.7	0.4	0.1	24.9

Supersector weighting (top 10)



Country weighting



Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 600 ESG Broad Market Equal Weight Index	3.9	12.8	6.4	37.5	30.6	N/A	N/A	6.4	11.3	5.6
STOXX Europe 600 Equal Weight Index	3.9	12.5	6.1	32.6	25.2	N/A	N/A	6.2	10.0	4.7
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio[2]				
STOXX Europe 600 ESG Broad Market Equal Weight Index	14.1	14.4	17.2	17.3	19.6	N/A	N/A	0.3	0.6	0.3
STOXX Europe 600 Equal Weight Index	14.1	14.4	17.1	17.3	19.5	N/A	N/A	0.3	0.5	0.2
Index to benchmark	Correlation					Tracking error (%)				
STOXX Europe 600 ESG Broad Market Equal Weight Index	1.0	1.0	1.0	1.0	1.0	0.7	0.8	0.8	1.1	1.1
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe 600 ESG Broad Market Equal Weight Index	1.0	1.0	1.0	1.0	1.0	-0.2	0.8	0.3	1.1	0.8

[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on EURIBOR1M

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

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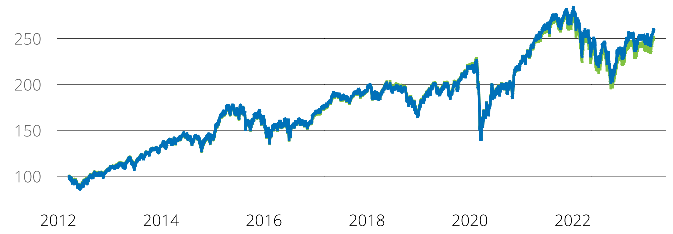
Fundamentals (for last 12 months)

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 600 ESG Broad Market Equal Weight Index	20.8	13.5	14.0	13.1	1.5	3.5	1.0	2.3
STOXX Europe 600 Equal Weight Index	21.6	13.8	14.1	13.2	1.6	3.3	1.0	2.5

Performance and annual returns[4]



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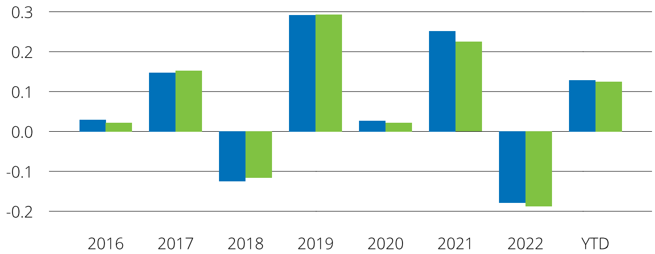

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Methodology

The index components exactly match the parent index members, the STOXX Europe 600 ESG Broad Market Index. The same weight is attributed to all components each quarter, regardless of their free-float market capitalization.

The detailed methodology including the calculation formula can be found in our rulebook: http://www.stoxx.com/indices/rulebooks.html

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH1135769904	SXWESGBE	SXWESGBE INDEX	.SXWESGBE
Net Return	EUR	CH1135769896	SXRESGBE	SXRESGBE INDEX	.SXRESGBE
Price	EUR	CH1135769888	SXPESGBE	SXPESGBE INDEX	.SXPESGBE
Gross Return	USD	CH1135769938	SXZESGBE		.SXZESGBE
Net Return	USD	CH1135769920	SXVESGBE		.SXVESGBE
Price	USD	CH1135769912	SXLESGBE		.SXLESGBE

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

Quick facts

Weighting	Price-weighted with a weighting factor to achieve an equal
No. of components	80% of the STOXX Europe 600 index
Review frequency	Quarterly, in line with parent index
Calculation/distribution	realtime 15 sec
Calculation hours	09:00:00 18:00:00
Base value/base date	100 as of Mar. 19, 2012
History	Available from Mar. 19, 2012
Inception date	Sep. 30, 2021

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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DISCLAIMER

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] gr. div. yield is calculated as gr. return index return minus price index return
[4] STOXX data from Mar. 19, 2012 to Jul. 31, 2023

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

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
OCADO	Personal Care, Drug & Grocery Stores	Great Britain	0.52
INTERNATIONAL DISTRIBUTIONS SERVICES	Industrial Goods & Services	Great Britain	0.27
SOITEC	Technology	France	0.26
PUMA	Consumer Products & Services	Germany	0.26
ZALANDO	Retail	Germany	0.26
ADECCO	Industrial Goods & Services	Switzerland	0.26
BPER Banca	Banks	Italy	0.26
COVESTRO	Chemicals	Germany	0.25
PANDORA	Consumer Products & Services	Denmark	0.25
HENNES & MAURITZ B	Retail	Sweden	0.25

[5] Based on the composition as of Jul. 31, 2023