**ENVIRONMENTAL SOCIAL**

# STOXX® EUROPE 600 ESG+ INDEX

## Index description

The STOXX Europe 600 Plus Index tracks the performance of the STOXX Europe 600 after a set of compliance, involvement and ESG performance screens are applied. Companies that are non-compliant based on the ISS-ESG Norms Based Screening assessment or are involved in Controversial Weapons are not eligible for selection. Additional exclusion filters are applied, screening companies for involvement in Tobacco, Thermal Coal, Unconventional Oil & Gas, Civilian Firearms, and Military Contracting. The remaining securities are ranked in descending order of their ESG scores within each of the 11 ICB Industry groups. The STOXX Europe 600 Plus Index select the top-ranking securities in each of the ICB Industries until the number of selected securities reaches 80% of the number of securities in the underlying index.

## Key facts

»ESG screened versions of STOXX Benchmark Indices

»Indices select 80% of the securities from underlying indices

»Screening provided by ISS ESG

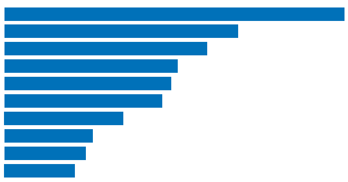
»Transparent free-float market-cap weighting scheme

»Suitable as underlying for mandates, passive funds, ETFs, structured products and listed derivatives

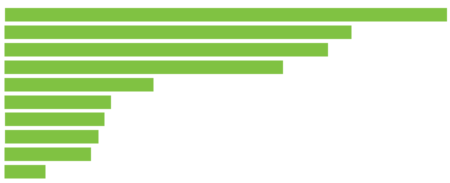
## Descriptive statistics

| 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+ Index | 10,939.9 | 8,596.0 | 17.9 | 6.8 | 298.6 | 1.3 | 3.5 | 0.0 | 6.6 |
| 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[1]

| Index returns | Return (%) | | | | | Annualized return (%) | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| STOXX Europe 600 ESG+ Index | 1.9 | 13.9 | 10.4 | 41.4 | 41.0 | N/A | N/A | 10.5 | 12.4 | 7.2 |
| 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[2]** | | | | |
| STOXX Europe 600 ESG+ Index | 13.1 | 12.4 | 14.2 | 15.5 | 17.7 | N/A | N/A | 0.6 | 0.7 | 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 600 ESG+ Index | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 1.1 | 1.1 | 1.3 | 1.4 | 1.4 |
| **Index to benchmark** | **Beta** | | | | | **Annualized information ratio** | | | | |
| STOXX Europe 600 ESG+ Index | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | -2.8 | 0.9 | -0.0 | -0.2 | 0.4 |

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

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

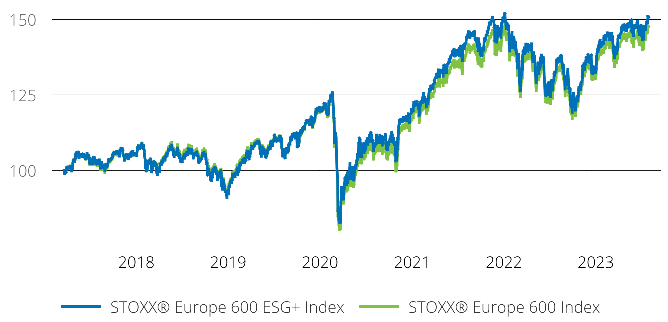
**ENVIRONMENTAL SOCIAL**

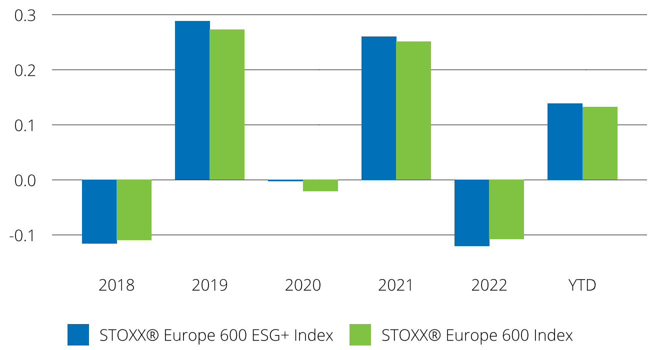
# STOXX® EUROPE 600 ESG+ INDEX

## 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+ Index | 17.8 | 14.0 | 15.4 | 13.7 | 2.0 | 2.8 | 1.4 | 6.3 |
| STOXX Europe 600 Index | 16.2 | 13.4 | 14.3 | 13.2 | 1.9 | 2.9 | 1.2 | 5.9 |

## Performance and annual returns[4]




## Methodology

The STOXX Europe 600 Plus Index tracks the performance of the STOXX Europe 600 after a set of compliance, involvement and ESG performance screens are applied. Companies that are non-compliant based on the ISS-ESG Norms Based Screening assessment or are involved in Controversial Weapons are not eligible for selection. Additional exclusion filters are applied, screening companies for involvement in Tobacco, Thermal Coal, Unconventional Oil & Gas, Civilian Firearms, and Military Contracting. The remaining securities are ranked in descending order of their ESG scores within each of the 11 ICB Industry groups. The STOXX Europe 600 Plus Index select the top-ranking securities in each of the ICB Industries until the number of selected securities reaches 80% of the number of securities in the underlying index.

## Versions and symbols

| Index | | ISIN | Symbol | Bloomberg | Reuters |
|---|---|---|---|---|---|
| Gross Return | EUR | CH0462361798 | SXXWESGP | | .SXXWESGP |
| Net Return | EUR | CH0462361772 | SXXRESGP | SXXRESGP INDEX | .SXXRESGP |
| Price | EUR | CH0462361806 | SXXPESGP | | .SXXPESGP |
| Gross Return | USD | CH0462361780 | SXXZESGP | | .SXXZESGP |
| Net Return | USD | CH0462361764 | SXXVESGP | | .SXXVESGP |
| Price | USD | CH0462361814 | SXXLESGP | | .SXXLESGP |

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

## Quick facts

| | |
|---|---|
| Weighting | Free-float market capitalization |
| Cap factor | All components are capped at a maximum weight of 10% |
| No. of components | 480 |
| Review frequency | Quarterly |
| Calculation/distribution | realtime 15 sec |
| Calculation hours | 09:00:00 18:00:00 |
| Base value/base date | 100 as of Mar. 20, 2017 |
| History | Available from Mar. 20, 2017 |
| Inception date | May. 31, 2022 |

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

**CONTACT DETAILS**

STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | https://qontigo.com/support/



**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 Mar. 20, 2017 to Jul. 31, 2023

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

**ENVIRONMENTAL SOCIAL**

# STOXX® EUROPE 600 ESG+ INDEX

## Top 10 Components[5]

| Company | Supersector | Country | Weight (%) |
|---|---|---|---|
| NESTLE | Food, Beverage & Tobacco | Switzerland | 3.47 |
| ASML HLDG | Technology | Netherlands | 3.06 |
| NOVO NORDISK B | Health Care | Denmark | 2.76 |
| LVMH MOET HENNESSY | Consumer Products & Services | France | 2.56 |
| ASTRAZENECA | Health Care | Great Britain | 2.35 |
| ROCHE HLDG P | Health Care | Switzerland | 2.31 |
| NOVARTIS | Health Care | Switzerland | 2.31 |
| HSBC | Banks | Great Britain | 1.78 |
| SAP | Technology | Germany | 1.57 |
| UNILEVER PLC | Personal Care, Drug & Grocery Stores | Great Britain | 1.50 |

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