

# 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.

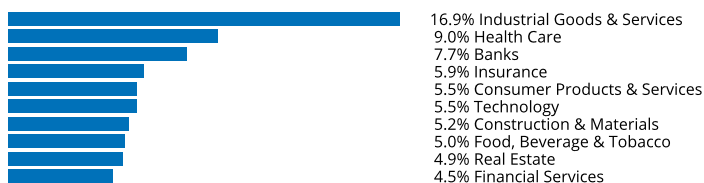
## Key facts

- »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

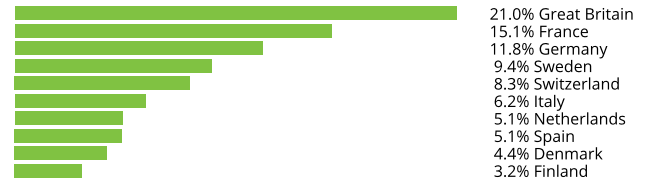
## Descriptive statistics

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	47,512.0	99.0	99.1	155.2	68.0	0.3	0.1	30.0
STOXX Europe 600 Equal Weight Index	N/A	59,491.2	99.2	99.2	155.2	68.0	0.3	0.1	24.9

## 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 Broad Market Equal Weight Index	1.6	6.0	8.1	21.1	11.6	N/A	N/A	8.2	6.6	2.2
STOXX Europe 600 Equal Weight Index	1.6	5.7	8.0	17.4	7.5	N/A	N/A	8.0	5.5	1.5
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX Europe 600 ESG Broad Market Equal Weight Index	12.4	14.5	17.5	17.3	19.6	N/A	N/A	0.3	0.4	0.1
STOXX Europe 600 Equal Weight Index	12.2	14.4	17.6	17.3	19.4	N/A	N/A	0.3	0.3	0.1
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	0.9	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	-0.7	0.6	0.2	0.9	0.7

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

<sup>2</sup> Based on EURIBOR1M

(EUR, price), all data as of Jun. 30, 2023

## ENVIRONMENTAL SOCIAL

## STOXX® EUROPE 600 ESG BROAD MARKET EQUAL WEIGHT

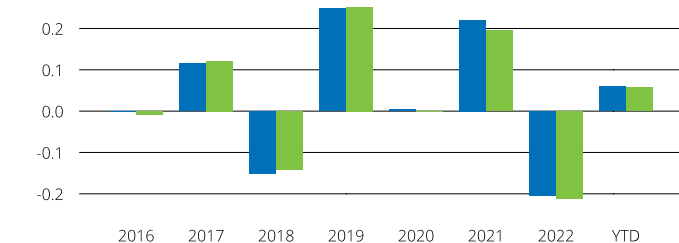
## Fundamentals (for last 12 months)

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 600 ESG Broad Market Equal Weight Index	18.6	13.2	13.8	12.8	1.5	3.0	1.0	4.4
STOXX Europe 600 Equal Weight Index	20.6	13.5	13.9	13.0	1.5	2.8	1.0	4.2

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

— STOXX® Europe 600 ESG Broad Market Equal Weight Index

— STOXX® Europe 600 Equal Weight Index



■ STOXX® Europe 600 ESG Broad Market Equal Weight Index

■ STOXX® Europe 600 Equal Weight Index

## 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](http://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

STOXX customer support | P +41 43 430 7272 | [customersupport@stoxx.com](mailto:customersupport@stoxx.com) | <https://qontigo.com/support/>

## 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.

## 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 Mar. 19, 2012 to Jun. 30, 2023

## STOXX® EUROPE 600 ESG BROAD MARKET EQUAL WEIGHT INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
OCADO	Personal Care, Drug & Grocery Stores	Great Britain	0.33
HENNES & MAURITZ B	Retail	Sweden	0.27
COVESTRO	Chemicals	Germany	0.26
RENAULT	Automobiles & Parts	France	0.25
SUBSEA7	Energy	Norway	0.24
PUMA	Consumer Products & Services	Germany	0.24
SCOR	Insurance	France	0.24
HUSQVARNA B	Consumer Products & Services	Sweden	0.24
UNICREDIT	Banks	Italy	0.24
SOITEC	Technology	France	0.24

<sup>5</sup> Based on the composition as of Jun. 30, 2023

---