

# 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.

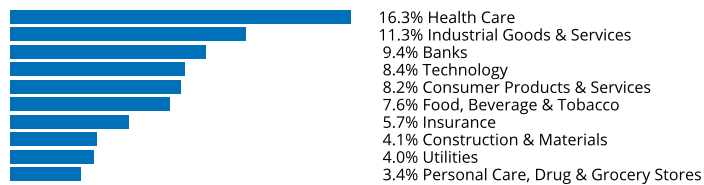
## Key facts

- »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

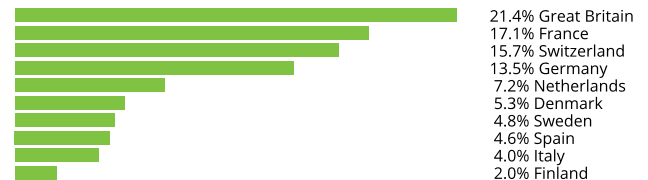
## Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Europe 600 ESG+ Index	11,731.6	9,211.3	19.2	7.1	321.1	1.5	3.5	0.0	6.6
STOXX Europe 600 Index	13,782.7	10,773.6	18.0	6.2	321.1	1.5	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 600 ESG+ Index	4.7	14.9	23.0	36.6	37.2	N/A	N/A	23.2	11.0	6.6
STOXX Europe 600 Index	4.8	13.9	22.3	36.3	32.3	N/A	N/A	22.5	11.0	5.8
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX Europe 600 ESG+ Index	13.2	16.4	20.6	19.4	20.2	N/A	N/A	0.8	0.5	0.3
STOXX Europe 600 Index	13.3	16.5	20.5	19.5	20.5	N/A	N/A	0.8	0.5	0.3
Index to benchmark	Correlation					Tracking error (%)				
STOXX Europe 600 ESG+ Index	1.0	1.0	1.0	1.0	1.0	0.7	1.1	1.4	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	-2.7	1.6	0.4	0.0	0.5

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

<sup>2</sup> Based on EURIBOR1M

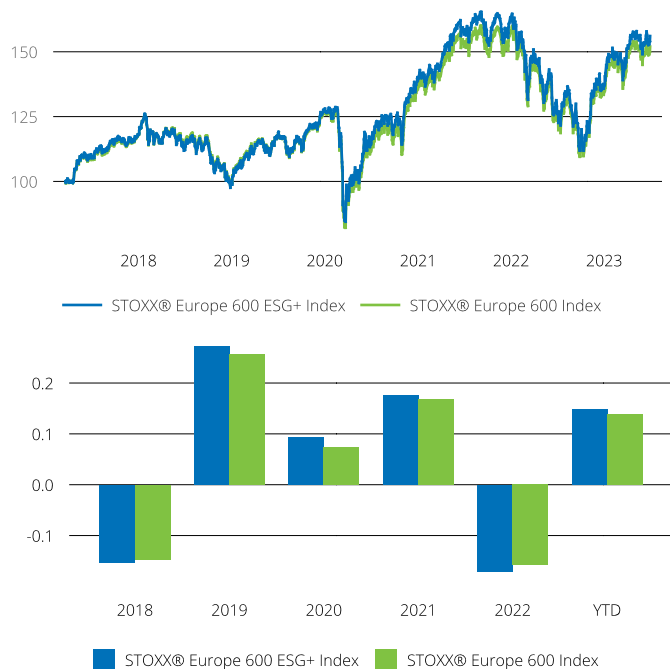
(USD, gross return), all data as of Jun. 30, 2023

# 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 (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Europe 600 ESG+ Index	17.6	13.9	15.6	13.7	2.0	3.9	1.4	8.1
STOXX Europe 600 Index	15.7	13.2	13.8	12.9	1.9	3.9	1.2	7.1

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



## 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	SXXLES GP		.SXXLES GP

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 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

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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> gr. div. yield is calculated as gr. return index return minus price index return

<sup>4</sup> STOXX data from Mar. 20, 2017 to Jun. 30, 2023

(USD, gross return), all data as of Jun. 30, 2023

# ENVIRONMENTAL SOCIAL STOXX® EUROPE 600 ESG+ INDEX

## Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
NESTLE	Food, Beverage & Tobacco	Switzerland	3.49
ASML HLDG	Technology	Netherlands	3.17
NOVO NORDISK B	Health Care	Denmark	2.83
LVMH MOET HENNESSY	Consumer Products & Services	France	2.65
ASTRAZENECA	Health Care	Great Britain	2.41
ROCHE HLDG P	Health Care	Switzerland	2.33
NOVARTIS	Health Care	Switzerland	2.28
HSBC	Banks	Great Britain	1.74
SAP	Technology	Germany	1.61
UNILEVER PLC	Personal Care, Drug & Grocery Stores	Great Britain	1.49

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

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