

# STOXX® EUROPE 600 SRI INDEX

## Index description

STOXX Socially Responsible Investing (SRI) Indices select the best ESG performers within ICB industries after a set of emission intensity, compliance, involvement and ESG performance screens are applied.

Companies that rank in the highest 10% in terms of their emission intensities are not eligible for selection. Exclusion filters are applied, screening companies for compliance based on the Sustainalytics Global Standards Screening assessment and involvement in Controversial Weapons, Tobacco, Alcohol, Adult Entertainment, Gambling, Weapons, Thermal Coal, Oil & Gas, Nuclear Power, Severe ESG Risk Rating and Category 5 of ESG Controversies.

The remaining securities are ranked in descending order of their ESG scores within each of the 11 ICB Industry groups.

The STOXX SRI Indices select the top-ranking securities in each of the ICB Industries until the number of selected securities reaches a third of the number of securities in the underlying index.

## Key facts

»STOXX SRI Indices select the best ESG performers within ICB industries.

»10% of the highest emitters, based on ISS ESG emission intensity data, are not eligible for selection.

»Companies that are non-compliant based on the Sustainalytics' GSS screens, or which are involved in controversial weapons, or belong to either ESG Risk Category "Severe" or ESG Controversies Category 5, are not eligible for selection.

»Additional product involvement screens are applied to exclude companies that have negative environmental or social impact.

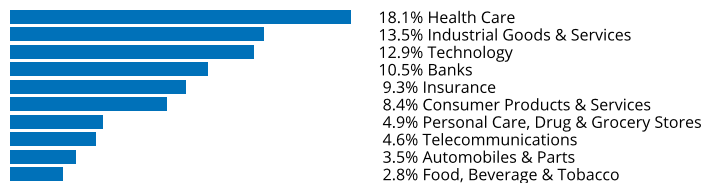
»Transparent free-float market-cap weighting scheme.

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

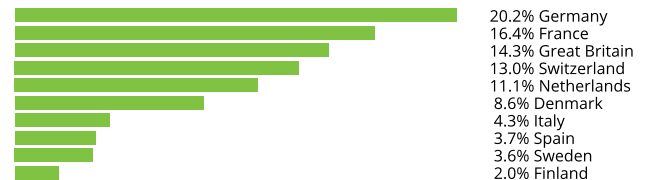
## Descriptive statistics

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 SRI Index	5,692.4	4,504.4	22.5	9.6	291.6	1.7	6.5	0.0	26.5
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 SRI Index	4.4	15.8	22.4	33.3	37.3	N/A	N/A	22.6	10.1	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 SRI Index	12.2	15.8	19.5	18.6	19.2	N/A	N/A	0.9	0.5	0.4
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 SRI Index	1.0	1.0	1.0	1.0	1.0	2.3	2.6	3.2	3.0	3.1
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe 600 SRI Index	0.9	0.9	0.9	0.9	0.9	-2.4	1.2	-0.1	-0.3	0.1

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

<sup>2</sup> Based on EURIBOR1M

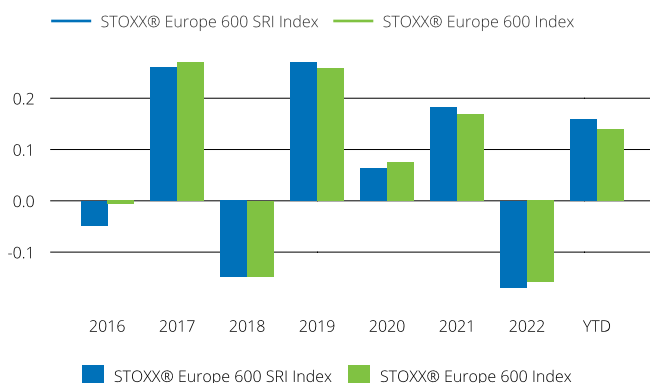
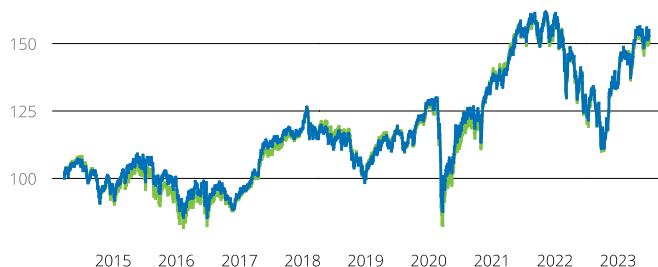
(USD, gross return), all data as of Jun. 30, 2023

# ENVIRONMENTAL SOCIAL STOXX® EUROPE 600 SRI 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 SRI Index	17.6	13.9	16.0	13.7	2.0	3.8	1.6	13.9
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

Companies that rank in the highest 10% in terms of their emission intensities are not eligible for selection. Companies that are non-compliant based on the Sustainalytics' GSS screens, or which are involved in controversial weapons, or belong to either ESG Risk Category "Severe" or ESG Controversies Category 5, are not eligible for selection.

Additional exclusion filters are applied, screening companies for involvement in Tobacco, Alcohol, Adult Entertainment, Gambling, Weapons, Thermal Coal, Oil & Gas and Nuclear Power.

The remaining securities are ranked in descending order of their ESG scores within each of the 11 ICB Industry groups.

The STOXX SRI Indices select a third of the number of securities from their underlying universes. The selection is applied across all industry groups, selecting the highest scorers, and targeting the 33.3% selection ratio within each of the industry groups.

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH1110575938	SXXWSRI		.SXXWSRI
Net Return EUR	CH1110575805	SXXRSRI	SXXRSRI INDEX	.SXXRSRI
Price EUR	CH1110576233	SXXPSRI	SXXPSRI INDEX	.SXXPSRI
Gross Return USD	CH1110576225	SXXZSRI		.SXXZSRI
Net Return USD	CH1110575896	SXXVSRI	SXXVSRI INDEX	.SXXVSRI
Price USD	CH1110576076	SXXLSRI	SXXLSRI INDEX	.SXXLSRI

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	0.1
No. of components	A third of the underlying universe
Review frequency	Quarterly (Mar., Jun., Sep., Dec)
Calculation/distribution	realtime 15 sec
Calculation hours	09:00:00 18:00:00
Base value/base date	100 as of Mar. 24, 2014
History	Available from Mar. 24, 2014
Inception date	Apr. 21, 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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## 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. 24, 2014 to Jun. 30, 2023

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

# ENVIRONMENTAL SOCIAL STOXX® EUROPE 600 SRI INDEX

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

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
ASML HLDG	Technology	Netherlands	6.47
NOVO NORDISK B	Health Care	Denmark	5.79
NOVARTIS	Health Care	Switzerland	4.65
SAP	Technology	Germany	3.29
UNILEVER PLC	Personal Care, Drug & Grocery Stores	Great Britain	3.04
SIEMENS	Industrial Goods & Services	Germany	2.77
SANOFI	Health Care	France	2.72
L'OREAL	Consumer Products & Services	France	2.51
ALLIANZ	Insurance	Germany	2.08
HERMES INTERNATIONAL	Consumer Products & Services	France	1.69

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

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