

# STOXX® NORTH AMERICA 600 ESG BROAD MARKET INDEX

## Index description

The STOXX ESG Broad Market Indices track the performance of a selection of STOXX Indices after set of compliance, involvement and ESG performance screens are applied. Companies that are non-compliant based on the Sustainalytics Global Standards Screening assessment, ESG Risk Ratings 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, Small Arms and Military Weapons. The remaining securities are ranked in descending order of their ESG scores within each of the 11 ICB Industry groups. The STOXX ESG Broad Market Indices 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 award-winning ESG data provider Sustainalytics.
- »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 North America 600 ESG Broad Market Index	32,124.0	30,821.8	64.5	26.9	2,490.5	4.1	8.1	0.0	9.0
STOXX North America 600 Index	36,609.9	35,171.0	58.6	24.5	2,490.5	4.1	7.1	0.0	3.1

## 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 North America 600 ESG Broad Market Index	4.5	10.6	2.7	48.2	84.8	N/A	N/A	2.7	14.1	13.2
STOXX North America 600 Index	3.8	9.0	2.3	45.1	76.2	N/A	N/A	2.3	13.3	12.1
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX North America 600 ESG Broad Market Index	14.0	16.3	20.7	19.2	22.3	N/A	N/A	0.1	0.7	0.6
STOXX North America 600 Index	13.8	16.0	20.4	19.0	22.0	N/A	N/A	0.0	0.7	0.5
Index to benchmark	Correlation					Tracking error (%)				
STOXX North America 600 ESG Broad Market Index	1.0	1.0	1.0	1.0	1.0	1.2	1.1	1.0	1.0	1.0
Index to benchmark	Beta					Annualized information ratio				
STOXX North America 600 ESG Broad Market Index	1.0	1.0	1.0	1.0	1.0	6.5	3.3	0.4	0.7	1.0

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

<sup>2</sup> Based on EURIBOR1M

(EUR, net return), all data as of May 31, 2023

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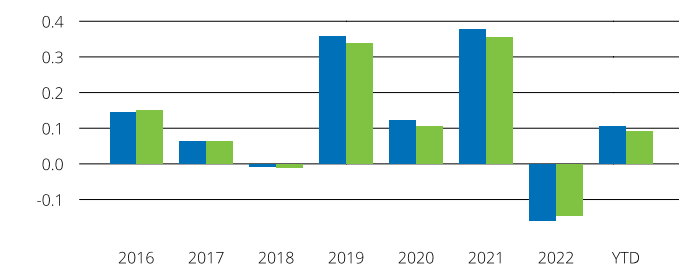
## Fundamentals (for last 12 months)

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 North America 600 ESG Broad Market Index	25.4	19.8	23.1	19.6	4.3	1.2	2.4	17.8
STOXX North America 600 Index	27.1	19.2	21.5	18.9	0.1	1.3	2.3	18.0

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

— STOXX® North America 600 ESG Broad Market Index

— STOXX® North America 600 Index



■ STOXX® North America 600 ESG Broad Market Index

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## Methodology

Companies that are non-compliant based on the Sustainalytics Global Standards Screening assessment, ESG Risk Ratings 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, Small Arms and Military Weapons. The remaining securities are ranked in descending order of their ESG scores within each of the 11 ICB Industry groups. The STOXX ESG Broad Market Indices 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. The selection is applied across all industry groups, selecting the highest scorers and preserving the 80% selection ratio within each of the industry groups. The indices are reviewed quarterly, and components are weighted by free-float market capitalization, with a maximum capped weight of 10%. Deleted companies are not replaced.

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH1107032794	SXAWESGB		.SXAWESGB
Net Return EUR	CH1107032786	SXARESGB	SXARESGB INDEX	.SXARESGB
Price EUR	CH1107032778	SXAPESGB	SXAPESGB INDEX	.SXAPESGB
Gross Return USD	CH1107032828	SXAZESGB		.SXAZESGB
Net Return USD	CH1107032810	SXAVESGB	SXAVESGB INDEX	.SXAVESGB
Price USD	CH1107032802	SXALESGB	SXALESGB INDEX	.SXALESGB

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	80% of the underlying universe
Review frequency	Quarterly
Calculation/distribution	Dayend
Calculation hours	22:15:00 22:15:00
Base value/base date	100 as of March. 19, 2012
History	Available from Mar. 19, 2012
Inception date	April. 09, 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> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Mar. 19, 2012 to May 31, 2023

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Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
Apple Inc.	Technology	United States	8.08
Microsoft Corp.	Technology	United States	7.44
Amazon.com Inc.	Retail	United States	3.37
NVIDIA Corp.	Technology	United States	2.83
ALPHABET CLASS C	Technology	United States	2.28
META PLATFORMS CLASS A	Technology	United States	1.82
TESLA	Automobiles & Parts	United States	1.71
UnitedHealth Group Inc.	Health Care	United States	1.39
Johnson & Johnson	Health Care	United States	1.23
JPMorgan Chase & Co.	Banks	United States	1.21

<sup>5</sup> Based on the composition as of May 31, 2023

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