

STOXX® NORTH AMERICA 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.

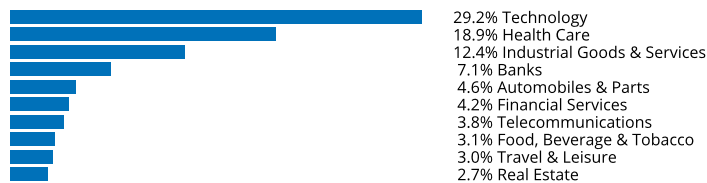
»Transparent free-float market-cap weighting scheme.

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

Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX North America 600 SRI Index	14,954.6	14,454.7	72.3	30.1	1623.4	4.1	11.2	0.0	20.2
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 figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX North America 600 SRI Index	3.6	9.2	2.2	52.0	100.7	N/A	N/A	2.2	15.1	15.1
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 ²				
STOXX North America 600 SRI Index	15.2	16.2	20.5	19.4	22.7	N/A	N/A	0.0	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 SRI Index	1.0	1.0	1.0	1.0	1.0	3.0	3.0	2.9	2.9	2.7
Index to benchmark	Beta					Annualized information ratio				
STOXX North America 600 SRI Index	1.1	1.0	1.0	1.0	1.0	-0.5	0.1	-0.0	0.6	1.0

¹ For information on data calculation, please refer to STOXX calculation reference guide.

² Based on EURIBOR1M

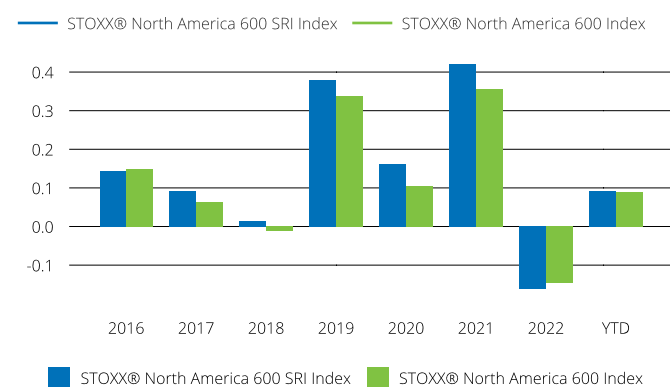
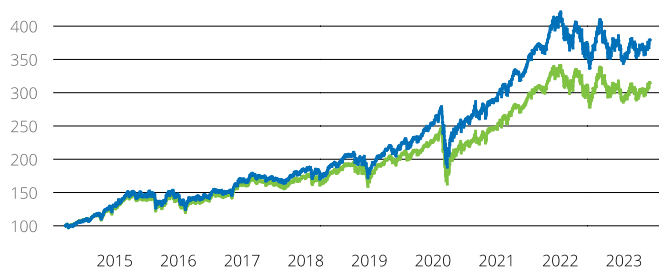
(EUR, net return), all data as of May 31, 2023

ENVIRONMENTAL SOCIAL STOXX® NORTH AMERICA 600 SRI 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 North America 600 SRI Index	23.8	18.1	22.3	17.9	3.9	1.4	2.4	24.0
STOXX North America 600 Index	27.1	19.2	21.5	18.9	0.1	1.3	2.3	18.0

Performance and annual returns⁴



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	CH1110575813	SXAWSRI		.SXAWSRI
Net Return EUR	CH1110576068	SXARSRI	SXARSRI INDEX	.SXARSRI
Price EUR	CH1110575979	SXAPSRI	SXAPSRI INDEX	.SXAPSRI
Gross Return USD	CH1110575995	SXAZSRI		.SXAZSRI
Net Return USD	CH1110575904	SXAVSRI	SXAVSRI INDEX	.SXAVSRI
Price USD	CH1110576126	SXALSRI	SXALSRI INDEX	.SXALSRI

Complete list available here: 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	dayend
Calculation hours	22:15:00 22:15:00
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

STOXX customer support | P +41 43 430 7272 | 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.

³ Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Mar. 24, 2014 to May 31, 2023

ENVIRONMENTAL SOCIAL STOXX® NORTH AMERICA 600 SRI INDEX

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
Apple Inc.	Technology	United States	11.23
NVIDIA Corp.	Technology	United States	6.04
TESLA	Automobiles & Parts	United States	3.64
UnitedHealth Group Inc.	Health Care	United States	2.95
Johnson & Johnson	Health Care	United States	2.63
JPMorgan Chase & Co.	Banks	United States	2.58
VISA Inc. Cl A	Industrial Goods & Services	United States	2.33
MasterCard Inc. Cl A	Industrial Goods & Services	United States	1.99
Merck & Co. Inc.	Health Care	United States	1.82
PepsiCo Inc.	Food, Beverage & Tobacco	United States	1.63

⁵ Based on the composition as of May 31, 2023
