ENVIRONMENTAL SOCIAL

ISTOXX GLOBAL INDUSTRY NEUTRAL ESG 600

Index description

The iSTOXX Global Industry Neutral ESG 600 Index tracks the performance of the leading companies with regard to Environmental, Social and Governance (ESG) criteria, based on ESG indicators based on a transparent rating model as provided by Sustainalytics.

STOXX will exclude companies that Sustainalytics considers to be non-compliant with the Sustainalytics Global Standards Screening assessment as well as companies identified to be involved with controversial weapons.

Key facts

» Derived from STOXXs broad, yet liquid indices to ensure tradability

» Easily usable for benchmark purposes as index is derived from well-known broad indices

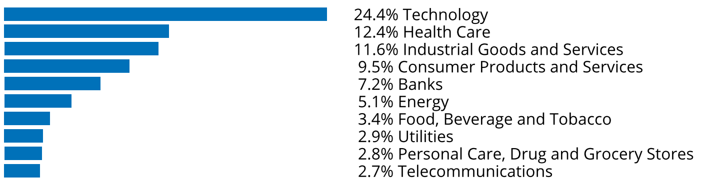
» Uses data from a reliable and independent source: Sustainalytics

» Excludes companies that Sustainalytics considers to be non-compliant with the Sustainalytics Global Standards Screening assessment as well as companies identified to be involved with controversial weapons

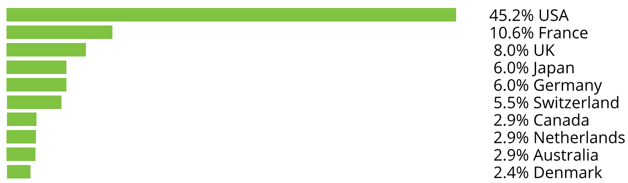
Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
iSTOXX Global Industry Neutral ESG 600	21,529.3	18,784.6	31.6	11.0	1615.8	0.4	8.6	0.0	32.1
STOXX Global 1800	63,153.7	57,308.2	31.8	11.1	2,811.7	1.2	4.9	0.0	3.1

Supersector weighting (top 10)



Country weighting



Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Global Industry Neutral ESG 600	-3.1	17.9	24.3	38.8	64.4	N/A	N/A	24.5	11.6	10.6
STOXX Global 1800	-2.4	25.1	16.0	27.2	51.0	N/A	N/A	16.2	8.4	8.7
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio**				
iSTOXX Global Industry Neutral ESG 600	N/A	N/A	16.7	15.8	17.8	N/A	N/A	1.1	0.7	0.6
STOXX Global 1800	N/A	N/A	15.7	15.6	18.2	N/A	N/A	0.8	0.5	0.5
Index to benchmark	**Correlation**					**Tracking error (%)**				
iSTOXX Global Industry Neutral ESG 600	0.9	0.9	0.9	1.0	1.0	4.6	5.2	5.5	4.7	4.4
Index to benchmark	**Beta**					**Annualized information ratio**				
iSTOXX Global Industry Neutral ESG 600	1.1	1.0	1.0	1.0	1.0	-1.8	0.5	1.3	0.6	0.4

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

(USD, gross return), all data as of Aug. 31, 2023

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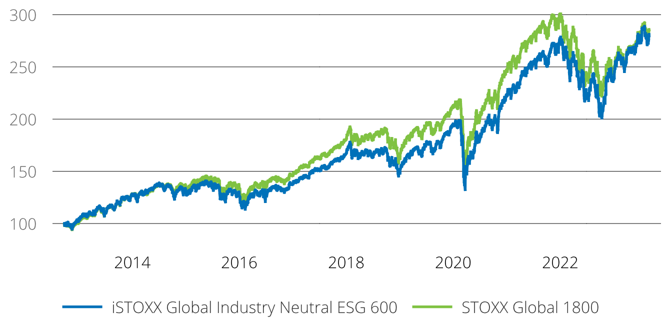
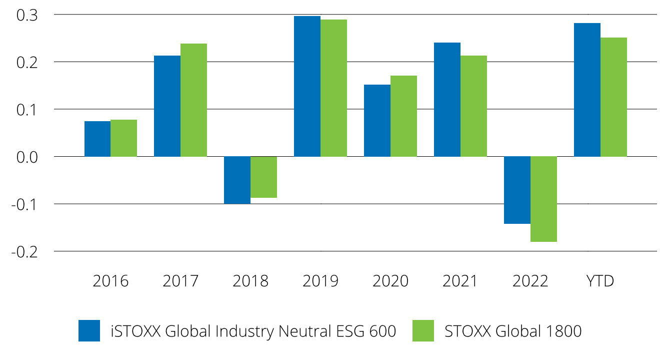
Fundamentals (for last 12 months)

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
iSTOXX Global Industry Neutral ESG 600	20.1	16.3	17.5	16.0	2.6	3.4	1.8	7.0
STOXX Global 1800	20.8	17.7	18.7	17.4	0.1	2.5	1.9	10.8

Performance and annual returns[4]





Methodology

The iSTOXX Global Industry Neutral ESG 600 Index is based on the STOXX® Global 1800 universe. STOXX excludes companies that Sustainalytics considers to be non-compliant with the Sustainalytics Global Standards Screening assessment, as well as companies identified to be involved with controversial weapons.

The index is created by selecting companies with an Environmental, Social and Governance (ESG) score >= 50, picking the 600 companies with the highest Total Rating Score, as provided by Sustainalytics. A capping algorithm is applied to calculate component weights so that the ICB Industry weight of the index is similar to the ICB Industry weight of the benchmark, i.e. the STOXX Global 1800 Index.

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Net Return	EUR	CH0405862233	ISXG6EN	ISXG6EN INDEX	.ISXG6EN
Price	EUR	CH0405862282	ISXG6EP		.ISXG6EP
Gross Return	EUR	CH0405862241	ISXG6EG		.ISXG6EG
Price	USD	CH0405862266	ISXG6UP		.ISXG6UP
Net Return	USD	CH0405862258	ISXG6UN		.ISXG6UN
Gross Return	USD	CH0405862274	ISXG6UG		.ISXG6UG

Complete list available here: www.stoxx.com/data/vendor_codes.html

Quick facts

Weighting	Free Float Market Cap
Cap factor	Capping on ICB Industry Level
No. of components	Variable
Review frequency	Annually: September. Shares, Free Float, and Capping: Quarterly.
Calculation/distribution	dayend
Calculation hours	22:00:00 22:00:00
Base value/base date	100 as of Sep. 24, 2012
History	As of Sep. 24, 2012
Inception date	Mar. 28, 2018

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.

[3] gr. div. yield is calculated as gr. return index return minus price index return
[4] STOXX data from Sep. 24, 2012 to Aug. 31, 2023

(USD, gross return), all data as of Aug. 31, 2023

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
NVIDIA Corp.	Technology	USA	8.60
LVMH MOET HENNESSY	Consumer Products and Services	France	2.53
Johnson & Johnson	Health Care	USA	2.03
MasterCard Inc. Cl A	Industrial Goods and Services	USA	2.02
ASML HLDG	Technology	Netherlands	1.88
PepsiCo Inc.	Food, Beverage and Tobacco	USA	1.60
NOVO NORDISK B	Health Care	Denmark	1.57
Merck & Co. Inc.	Health Care	USA	1.45
JPMorgan Chase & Co.	Banks	USA	1.27
Accenture PLC Cl A	Industrial Goods and Services	USA	1.25

[5] Based on the composition as of Aug. 31, 2023