

# STOXX EUROPE 600 ESG BROAD MARKET

## 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.

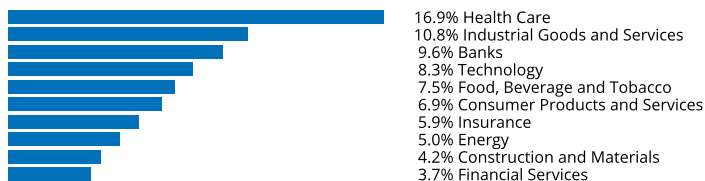
## Key facts

- »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.

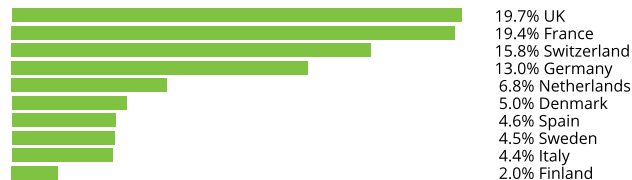
## Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Europe 600 ESG Broad Market	10,578.5	8,396.0	17.5	6.7	296.4	1.5	3.5	0.0	11.8
STOXX Europe 600	12,480.3	9,795.9	16.3	5.9	296.4	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 Broad Market	-2.3	10.9	13.6	35.7	35.7	N/A	N/A	13.7	10.8	6.4
STOXX Europe 600	-2.5	16.1	13.4	34.6	35.8	N/A	N/A	13.5	10.5	6.4
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 600 ESG Broad Market	N/A	N/A	14.0	15.5	17.8	N/A	N/A	0.7	0.6	0.3
STOXX Europe 600	N/A	N/A	14.0	15.6	18.0	N/A	N/A	0.7	0.6	0.3
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 600 ESG Broad Market	1.0	1.0	1.0	1.0	1.0	0.7	0.7	0.6	0.8	0.8
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 600 ESG Broad Market	1.0	1.0	1.0	1.0	1.0	3.8	1.1	0.4	0.3	-0.1

<sup>1</sup> For information on data calculation, please refer to [STOXX calculation reference guide](#).

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

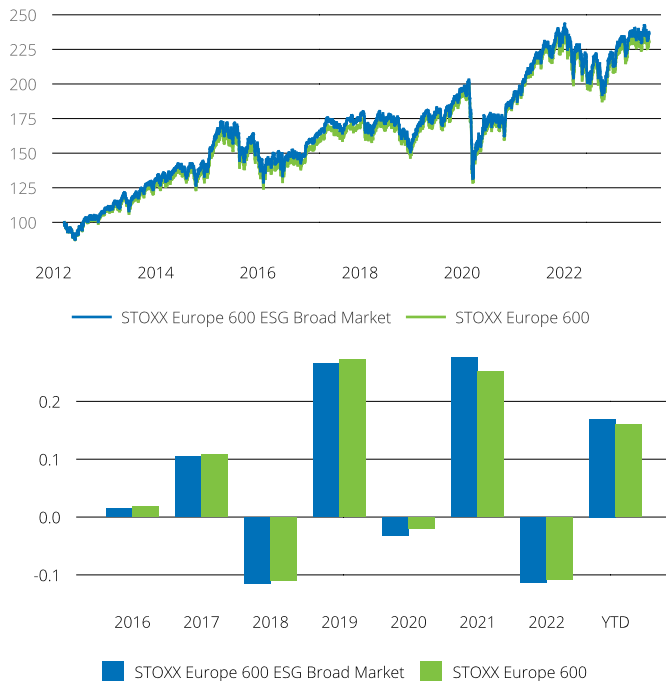
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## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Europe 600 ESG Broad Market	14.1	12.4	12.4	12.3	1.8	3.0	1.3	44.3
STOXX Europe 600	13.9	12.3	12.3	12.1	1.8	3.0	1.2	11.3

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



## 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
Price EUR	CH1107032448	SXXPESGB	SXXPESGB INDEX	.SXXPESGB
Net Return EUR	CH1107032455	SXXRESGB	SXXRESGB INDEX	.SXXRESGB
Gross Return EUR	CH1107032463	SXXWESGB	SXXWESGB INDEX	.SXXWESGB
Price USD	CH1107032471	SXXLESGB	SXXLESGB INDEX	.SXXLESGB
Net Return USD	CH1107032489	SXXVESGB	SXXVESGB INDEX	.SXXVESGB
Gross Return USD	CH1107032497	SXXZESGB		.SXXZESGB

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	Realtime 15 sec
Calculation hours	09:00:00 18:00:00
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 Aug. 31, 2023

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

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Top 10 Components<sup>5</sup>

Company	Supersector	Country	Weight (%)
NESTLE	Food, Beverage and Tobacco	Switzerland	3.53
NOVO NORDISK B	Health Care	Denmark	3.30
ASML HLDG	Technology	Netherlands	2.92
LVMH MOET HENNESSY	Consumer Products and Services	France	2.42
NOVARTIS	Health Care	Switzerland	2.31
ASTRAZENECA	Health Care	UK	2.30
ROCHE HLDG P	Health Care	Switzerland	2.27
TOTALENERGIES	Energy	France	1.72
SAP	Technology	Germany	1.66
HSBC	Banks	UK	1.64

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