

# STOXX EUROPE 600 ESG-X

## Index description

The STOXX Europe 600 ESG-X index is based on the STOXX Europe 600 index, one of Europe's key benchmarks, with standardized ESG exclusion screens applied. The screens are based on the responsible policies of leading asset owners and aim to reduce reputational and idiosyncratic risks.

STOXX will exclude companies that Sustainalytics considers to be non-compliant with the Sustainalytics Global Standards Screening assessment, that are involved in Controversy Rating, Unconventional Oil & Gas, Small Arms, Military Weapons, ESG Risk Ratings, Controversial Weapons, are tobacco producers and that either derive revenues from thermal coal extraction or exploration, or, have power generation capacity that utilises thermal coal.

The STOXX Europe 600 ESG-X index is suitable as underlying for mandates, passive funds, ETFs, structured products and listed derivatives, with the ambition to increase liquidity and lower the cost of trading.

## Key facts

»ESG screened version of one of Europe's key benchmarks, the STOXX Europe 600 index.

»Screens are based on responsible policies and aim to reduce reputational and idiosyncratic risks.

»Screening provided by award-winning ESG data provider Sustainalytics.

»Transparent free-float market cap weighting scheme, similar to parent index.

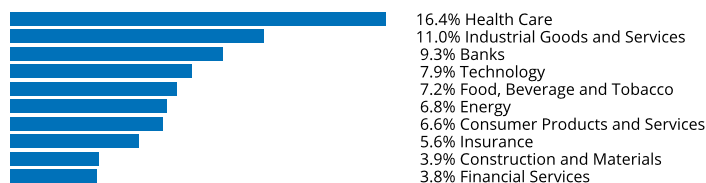
»Low tracking error with similar risk-return profile compared to STOXX Europe 600.

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

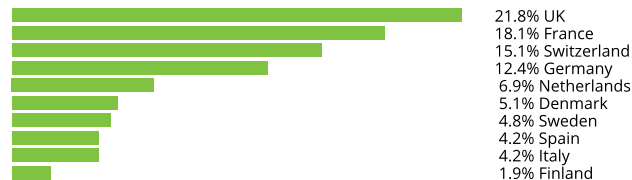
## Descriptive statistics

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 ESG-X	12,514.0	9,827.8	17.4	6.2	321.7	1.6	3.3	0.0	7.8
STOXX Europe 600	13,545.5	10,632.0	17.7	6.4	321.7	1.6	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-X	-4.1	13.0	23.1	23.6	29.8	N/A	N/A	23.3	7.4	5.4
STOXX Europe 600	-4.0	20.1	23.1	24.2	30.3	N/A	N/A	23.3	7.5	5.5
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-X	N/A	N/A	19.7	19.5	20.5	N/A	N/A	0.9	0.3	0.2
STOXX Europe 600	N/A	N/A	19.5	19.5	20.5	N/A	N/A	0.9	0.3	0.2
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 600 ESG-X	1.0	1.0	1.0	1.0	1.0	0.4	0.5	0.5	0.4	0.5
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 600 ESG-X	1.0	1.0	1.0	1.0	1.0	-0.5	0.4	-0.0	-0.4	-0.2

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

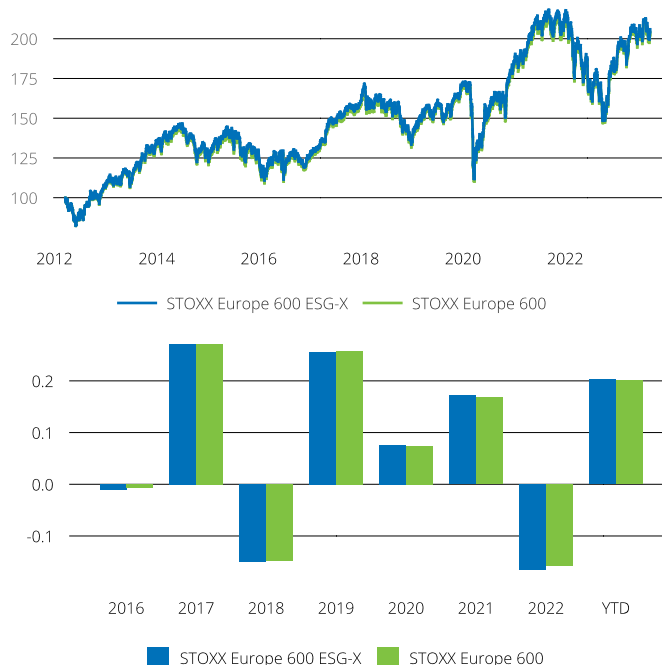
(USD, gross return), all data as of Aug. 31, 2023

# ENVIRONMENTAL SOCIAL STOXX EUROPE 600 ESG-X

## 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-X	14.2	12.5	12.4	12.2	1.8	3.9	1.3	20.7
STOXX Europe 600	13.9	12.3	12.3	12.1	1.8	4.0	1.2	11.3

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



## Methodology

The STOXX Europe 600 ESG-X index is based on the STOXX Europe 600 index, one of Europe's key benchmarks, with standardized ESG exclusion screens applied.

STOXX will exclude companies that Sustainalytics considers to be non-compliant with the Sustainalytics Global Standards Screening assessment, that are involved in Controversy Rating, Unconventional Oil & Gas, Small Arms, Military Weapons, ESG Risk Ratings, Controversial Weapons (anti-personnel mines, biological and chemical weapons, cluster weapons, depleted uranium, nuclear weapons, and white phosphorus weapons), are tobacco producers and that either derive revenues from thermal coal extraction or exploration or, have power generation capacity that utilizes thermal coal.

The index is reviewed quarterly and components are free-float market cap weighted, with a maximum capped weight of 20%. Deleted companies will not be replaced.

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Price EUR	CH0445431064	SXXPESGX	SXXPESGX INDEX	.SXXPESGX
Price USD	CH0445431023	SXXLESX		.SXXLESX
Net Return USD	CH0445431031	SXXVESGX		.SXXVESGX
Gross Return USD	CH0445431049	SXXZESGX		.SXXZESGX
Net Return EUR	CH0445431056	SXXRESGX	SXXRESGX INDEX	.SXXRESGX
Gross Return EUR	CH0445431072	SXXWESGX	SXXWESGX INDEX	.SXXWESGX

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 weighted
Cap factor	0.2
No. of components	Variable
Review frequency	Quarterly
Calculation/distribution	Dayend
Calculation hours	18:00:00 18:00:00
Base value/base date	100 as of Mar. 19, 2012
History	Available from Mar. 19, 2012
Inception date	Nov. 15, 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

STOXX customer support | P +41 43 430 7272 | [customersupport@stoxx.com](mailto:customersupport@stoxx.com) | <https://qontigo.com/support/>

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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. 19, 2012 to Aug. 31, 2023

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

Top 10 Components<sup>5</sup>

Company	Supersector	Country	Weight (%)
NESTLE	Food, Beverage and Tobacco	Switzerland	3.27
NOVO NORDISK B	Health Care	Denmark	3.06
ASML HLDG	Technology	Netherlands	2.71
LVMH MOET HENNESSY	Consumer Products and Services	France	2.24
SHELL	Energy	UK	2.15
NOVARTIS	Health Care	Switzerland	2.14
ASTRAZENECA	Health Care	UK	2.13
ROCHE HLDG P	Health Care	Switzerland	2.11
TOTALENERGIES	Energy	France	1.60
SAP	Technology	Germany	1.54

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