ISTOXX® EUROPE ESG LEADERS ADDITIONAL EXCLUSIONS SELECT 30 INDEX

Index description

The iSTOXX Europe ESG Leaders Additional Exclusions Select 30 Index captures the performance of 30 European stocks with low volatility and high dividends from the STOXX Global ESG Leaders Index.

STOXX will exclude companies that are non-compliant with the Global Standards Screening (GSS) or are involved in Controversial Weapon activities, as identified by Sustainalytics. Additionally, companies involved in Tobacco, Thermal Coal and Military Contracting are also excluded.

The component selection process also excludes all stocks whose 3- or 12-month historical volatilities are the highest. Among the remaining stocks, the 30 with the highest 12-month historical dividend yields are selected to be included in the index.

Those constituents are weighted according to the inverse of their volatility, with a cap at 10%. The indices are reviewed quarterly.

Key facts

»Index selects 30 European sustainability leaders with low volatility and high dividend yields

»Companies are compliant with the Global Standard Screenings and are not involved in Controversial Weapons.

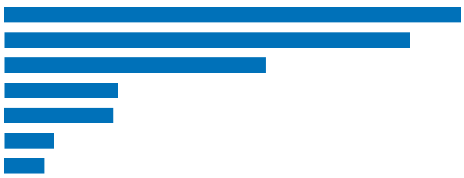
»Product involvement filters are applied excluding companies involved in Thermal Coal, Tobacco and Military Contracting.

»Liquidity filters ensure replicability

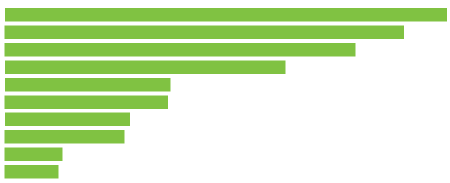
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
iSTOXX Europe ESG Leaders Additional Exclusions Select 30 Index	N/A	102.2	3.4	3.5	4.7	2.5	4.6	2.4	116.6
STOXX Europe ESG Leaders Select 30 EUR Index	N/A	1.0	0.0	0.0	0.0	0.0	4.6	2.4	109.3

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 Europe ESG Leaders Additional Exclusions Select 30 Index	4.3	11.9	-2.6	27.7	-1.1	N/A	N/A	-2.7	8.6	-0.2
STOXX Europe ESG Leaders Select 30 EUR Index	4.5	12.0	-2.5	24.6	-1.3	N/A	N/A	-2.5	7.7	-0.3
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
iSTOXX Europe ESG Leaders Additional Exclusions Select 30 Index	7.9	12.9	15.4	15.6	17.9	N/A	N/A	-0.3	0.5	0.0
STOXX Europe ESG Leaders Select 30 EUR Index	8.4	13.0	15.4	15.7	17.8	N/A	N/A	-0.2	0.4	-0.0
Index to benchmark	**Correlation**					**Tracking error (%)**				
iSTOXX Europe ESG Leaders Additional Exclusions Select 30 Index	1.0	1.0	1.0	1.0	1.0	0.9	0.6	0.9	1.2	1.5
Index to benchmark	**Beta**					**Annualized information ratio**				
iSTOXX Europe ESG Leaders Additional Exclusions Select 30 Index	0.9	1.0	1.0	1.0	1.0	-2.4	-0.6	-0.2	0.7	0.0

[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on EURIBOR1M

(EUR, gross return), all data as of Apr. 28, 2023

ISTOXX INDICES

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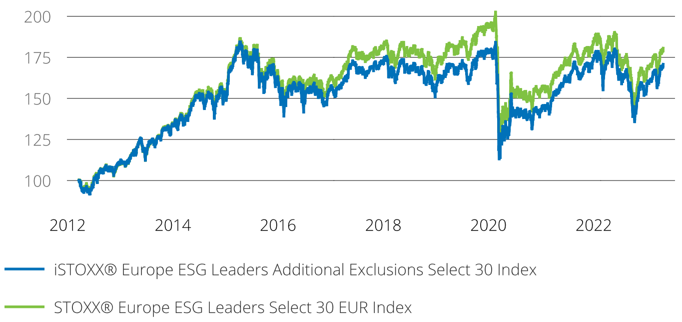
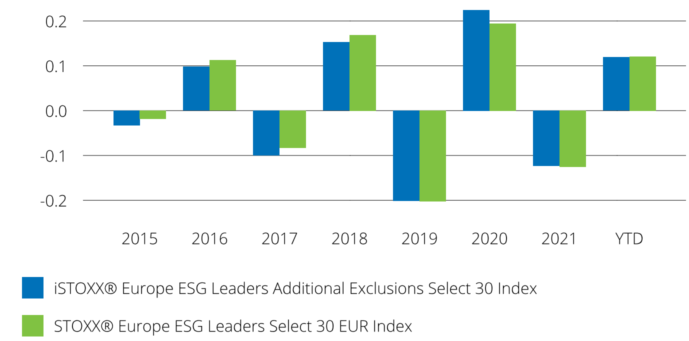
Fundamentals (for last 12 months)

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 Europe ESG Leaders Additional Exclusions Select 30 Index	13.8	10.7	12.3	10.7	1.4	5.5	0.7	0.1
STOXX Europe ESG Leaders Select 30 EUR Index	15.0	10.9	13.4	10.9	1.5	5.6	0.8	0.1

Performance and annual returns[4]





Methodology

All stocks in the relevant base universe are screened to ensure companies engaged in Controversial Weapon activities, or non-compliant with the Global Standard Screenings (GSS), as identified by Sustainalytics, are excluded. Additionally, companies involved in Tobacco, Thermal Coal and Military Contracting are also excluded. Moreover, companies are screened for 12-month historical daily pricing and dividend yield data. If one or both values are not available for a stock, the company is removed from the base universe.

All remaining stocks are then ranked in ascending order in terms of volatility (maximum between the 3-month and 12-month historical volatility in EUR) and all stocks which do not belong to the top x% are excluded.

All remaining stocks are then ranked in descending order in terms of 12-month historical dividend yield and the top x% are selected to be included in the Select index. Those constituents are weighted according to the inverse of their volatility, with a cap at 10%. The composition is reviewed quarterly.

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH0560415751	IXESGS3G		.IXESGS3G
Net Return	EUR	CH0560415975	IXESGS3R		.IXESGS3R
Price	EUR	CH0560415983	IXESGS3P	IXESGS3P INDEX	.IXESGS3P

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

Quick facts

Weighting	Inverse Volatility Weighted
Cap factor	0.1
No. of components	30
Review frequency	Quarterly
Calculation/distribution	realtime 15 sec
Calculation hours	09:00:00 18:00:00
Base value/base date	100 as of Mar. 19, 2012
History	Available from Mar. 19, 2012
Inception date	Jul. 29, 2020

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 Mar. 19, 2012 to Apr. 28, 2023

(EUR, gross return), all data as of Apr. 28, 2023

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
ORANGE	Telecommunications	France	4.60
ZURICH INSURANCE GROUP	Insurance	Switzerland	4.41
SNAM RETE GAS	Energy	Italy	4.03
NATIONAL GRID	Utilities	Great Britain	3.98
ENAGAS	Energy	Spain	3.87
TELEFONICA	Telecommunications	Spain	3.82
RED ELECTRICA CORPORATION	Utilities	Spain	3.80
ITALGAS	Utilities	Italy	3.73
ENDESA	Utilities	Spain	3.56
ALLIANZ	Insurance	Germany	3.55

[5] Based on the composition as of Apr. 28, 2023