ISTOXX® EUROPE ESG CLIMATE AWARENESS SELECT 50 INDEX

Index description

The iSTOXX Europe ESG Climate Awareness Select 50 Index tracks the performance of 50 climate-conscious companies; it is composed of a balanced universe comprising liquid stocks with low volatility and high dividend yield. The components are selected from a pool of companies that have considered the implications of climate change for, and on, their businesses, are implementing initiatives to further their use of renewable energy and are classed as leading companies with regard to environmental, social and governance (ESG) criteria.
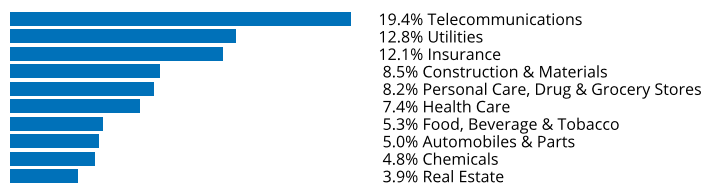
Key facts

» Offers balanced approach to climate-conscious investing

» Consistently picks companies that have displayed awareness towards the implications of climate change and that are implementing initiatives to further their use of renewable energy

» Grants lower volatility stocks the highest weight

» Employs liquidity filter to exclude illiquid securities
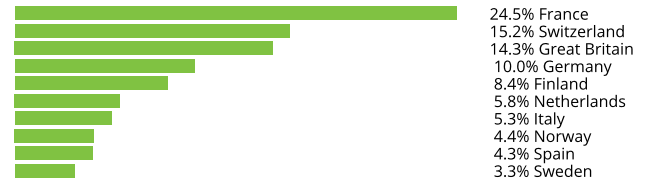
» Features diversified industry profile

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 Climate Awareness Select 50 Index	N/A	1.0	0.0	0.0	0.0	0.0	3.3	1.5	117.5
STOXX Europe Climate Awareness Ex Global Compact Controversial Weapons &	N/A	101,856.2	216.3	76.6	3,774.3	5.1	3.7	0.0	9.7

Supersector weighting (top 10)

19.4% Telecommunications
12.8% Utilities
12.1% Insurance
8.5% Construction & Materials
8.2% Personal Care, Drug & Grocery Stores
7.4% Health Care
5.3% Food, Beverage & Tobacco
5.0% Automobiles & Parts
4.8% Chemicals
3.9% Real Estate

Country weighting

24.5% France
15.2% Switzerland
14.3% Great Britain
10.0% Germany
8.4% Finland
5.8% Netherlands
5.3% Italy
4.4% Norway
4.3% Spain
3.3% Sweden

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 Climate Awareness Select 50 Index	1.9	10.5	4.4	26.5	14.8	N/A	N/A	4.4	8.2	2.8
STOXX Europe Climate Awareness Ex Global Compact Controversial Weapons &	1.6	15.2	11.9	46.7	41.5	N/A	N/A	12.0	13.8	7.3
Index volatility and risk				Annualized volatility (%)				Annualized Sharpe ratio[2]		
iSTOXX Europe ESG Climate Awareness Select 50 Index	9.8	9.7	12.2	12.5	16.7	N/A	N/A	0.3	0.6	0.2
STOXX Europe Climate Awareness Ex Global Compact Controversial Weapons &	13.1	12.5	14.2	15.9	18.1	N/A	N/A	0.7	0.8	0.4
Index to benchmark				Correlation				Tracking error (%)		
iSTOXX Europe ESG Climate Awareness Select 50 Index	0.9	0.8	0.9	0.9	0.9	6.8	7.1	7.3	7.7	7.1
Index to benchmark				Beta				Annualized information ratio		
iSTOXX Europe ESG Climate Awareness Select 50 Index	0.7	0.6	0.7	0.7	0.8	0.3	-1.1	-1.0	-0.8	-0.7

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

*(EUR, gross return), all data as of Jul. 31, 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 Climate Awareness Select 50 Index	18.7	11.9	13.8	11.9	1.5	5.2	0.9	0.3
STOXX Europe Climate Awareness Ex Global Compact Controversial Weapons &	18.1	14.2	15.7	14.0	2.0	3.4	1.4	6.3

Performance and annual returns[4]
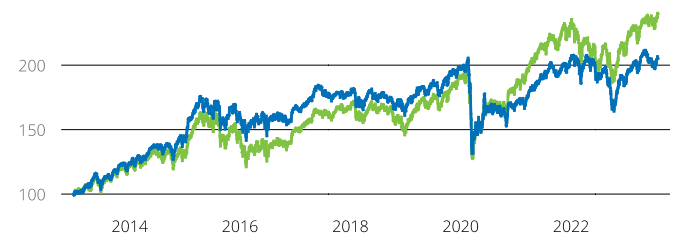
— iSTOXX® Europe ESG Climate Awareness Select 50 Index

— STOXX® Europe Climate Awareness Ex Global Compact Controversial Weapons & Tobacco
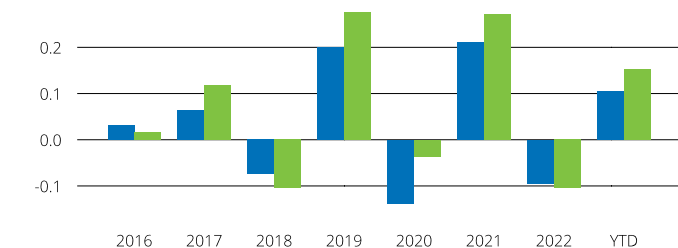
■ iSTOXX® Europe ESG Climate Awareness Select 50 Index

■ STOXX® Europe Climate Awareness Ex Global Compact Controversial Weapons & Tobacco I

Methodology

The index is derived from the STOXX® Europe Climate Awareness Ex Global Compact Controversial Weapons & Tobacco Index. Eligible companies are those that have considered the implications of climate change for, and on, their businesses, are implementing initiatives to further their use of renewable energy and are classed as ESG leaders. This is assessed using Sustainalytics transparent sustainability rating model.

Eligible companies are ranked based on 12-month historical dividend yield; all stocks which do not belong to the top x% are excluded (x being calculated as the square root of the number of eligible stocks divided by the target number of stocks, i.e. 50). All remaining stocks are ranked in descending order in terms of volatility (based on their 3- or 12-month historical volatility in EUR, whichever is higher). The top x% (50 stocks) are then selected for inclusion, provided the final composition includes no more than 8 companies from the same industry. The constituents are weighted by 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	CH0429081562	ISXECSEG	ISCLESGG INDEX	.ISXECSEG
Net Return	EUR	CH0429081539	ISXECSEN	ISCLESGN INDEX	.ISXECSEN
Price	EUR	CH0429081521	ISXECSEP	ISCLESG INDEX	.ISXECSEP
Gross Return	USD	CH0429081554	ISXECSUG		.ISXECSUG
Net Return	USD	CH0429081547	ISXECSUN		.ISXECSUN
Price	USD	CH0429081513	ISXECSUP		.ISXECSUP

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

Quick facts

Weighting	Inverse Volatility Weighted
Cap factor	Inverse Volatility Weighted
No. of components	50
Review frequency	Quarterly
Calculation/distribution	realtime
Calculation hours	09:00:00 18:00:00
Base value/base date	100 as of Dec. 24, 2012
History	Available from Dec. 24, 2012
Inception date	Aug. 29, 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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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 Dec. 24, 2012 to Jul. 31, 2023

(EUR, gross return), all data as of Jul. 31, 2023

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
KPN	Telecommunications	Netherlands	3.26
SWISSCOM	Telecommunications	Switzerland	3.00
ELISA CORPORATION	Telecommunications	Finland	2.85
DANONE	Food, Beverage & Tobacco	France	2.82
ORANGE	Telecommunications	France	2.82
AHOLD DELHAIZE	Personal Care, Drug & Grocery Stores	Netherlands	2.55
BOUYGUES	Construction & Materials	France	2.48
ORKLA	Food, Beverage & Tobacco	Norway	2.43
PSP SWISS PROPERTY	Real Estate	Switzerland	2.33
VINCI	Construction & Materials	France	2.32

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