

# 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 classified as leading companies with regard to environmental, social and governance (ESG) criteria.

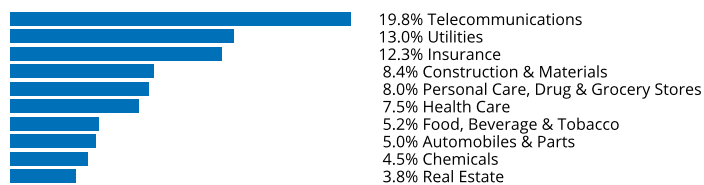
## Key facts

- » 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

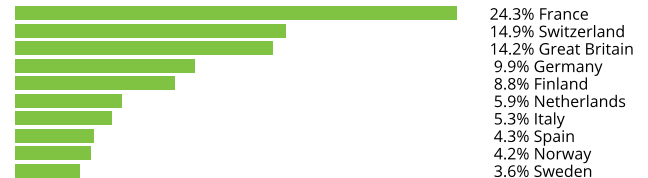
## Descriptive statistics

| Index  | Market cap (USD bn.) |            | Components (USD 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                  | 1.1        | 0.0                  | 0.0    | 0.0     | 0.0      | 3.3                  | 1.4      | 117.5          |
| STOXX Europe Climate Awareness Ex Global Compact Controversial Weapons & | N/A                  | 109,427.7  | 232.3                | 79.1   | 4,059.3 | 4.7      | 3.7                  | 0.0      | 9.7            |

## 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   |
| iSTOXX Europe ESG Climate Awareness Select 50 Index                      | 2.0                       | 10.9 | 10.4 | 18.9 | 8.9  | N/A                                  | N/A  | 10.5 | 6.0  | 1.7  |
| STOXX Europe Climate Awareness Ex Global Compact Controversial Weapons & | 4.8                       | 15.9 | 24.0 | 38.7 | 34.2 | N/A                                  | N/A  | 24.2 | 11.6 | 6.1  |
| Index volatility and risk  | Annualized volatility (%) |      |      |      |      | Annualized Sharpe ratio <sup>2</sup> |      |      |      |      |
| iSTOXX Europe ESG Climate Awareness Select 50 Index                      | 10.7                      | 13.9 | 18.0 | 16.2 | 18.9 | N/A                                  | N/A  | 0.4  | 0.3  | 0.1  |
| STOXX Europe Climate Awareness Ex Global Compact Controversial Weapons & | 13.1                      | 16.6 | 20.5 | 19.7 | 20.6 | N/A                                  | N/A  | 0.9  | 0.5  | 0.3  |
| Index to benchmark   | Correlation               |      |      |      |      | Tracking error (%)                   |      |      |      |      |
| iSTOXX Europe ESG Climate Awareness Select 50 Index                      | 0.9                       | 0.9  | 0.9  | 0.9  | 0.9  | 5.7                                  | 7.2  | 7.6  | 7.7  | 7.1  |
| Index to benchmark   | Beta                      |      |      |      |      | Annualized information ratio         |      |      |      |      |
| iSTOXX Europe ESG Climate Awareness Select 50 Index                      | 0.7                       | 0.8  | 0.8  | 0.8  | 0.9  | -5.6                                 | -1.3 | -1.7 | -0.8 | -0.7 |

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

<sup>2</sup> Based on EURIBOR1M

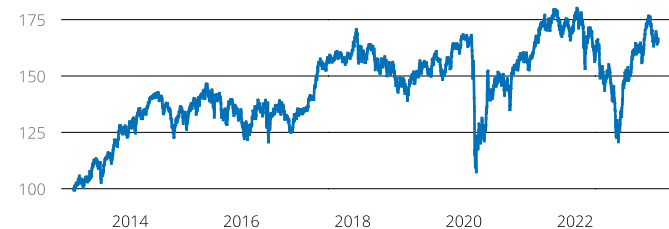
(USD, gross return), all data as of Jun. 30, 2023

## ISTOXX INDICES

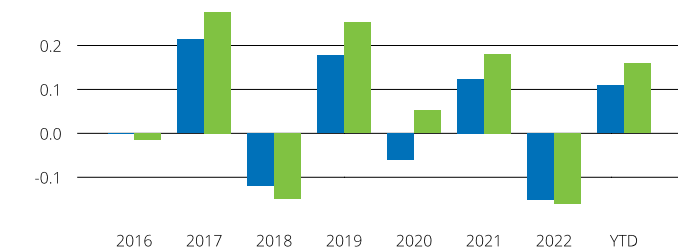
## ISTOXX® EUROPE ESG CLIMATE AWARENESS SELECT 50 INDEX

## Fundamentals (for last 12 months)

| Index  | Price/earnings<br>incl. negative |           | Price/earnings<br>excl. negative |           | Price/<br>book | Dividend<br>yield (%) <sup>3</sup> | Price/<br>sales | Price/<br>cash flow |
|--|----------------------------------|-----------|----------------------------------|-----------|----------------|------------------------------------|-----------------|---------------------|
|  | Trailing                         | Projected | Trailing                         | Projected | Trailing       | Trailing                           | Trailing        | Trailing            |
| iSTOXX Europe ESG Climate Awareness Select 50 Index                      | 17.8                             | 11.7      | 13.6                             | 11.7      | 1.5            | 5.5                                | 0.9             | 4.3                 |
| STOXX Europe Climate Awareness Ex Global Compact Controversial Weapons & | 17.9                             | 14.1      | 15.6                             | 13.8      | 2.0            | 3.8                                | 1.4             | 11.0                |

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

— 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

## 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 | ISXEC SUN |                | .ISXEC SUN |
| Price USD        | CH0429081513 | ISXEC SUP |                | .ISXEC SUP |

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://www.stoxx.com/data/vendor_codes.html)

## Quick facts

|                          |                              |
|--------------------------|------------------------------|
| Weighting                | Inverse Volatility Weighted  |
| Cap factor               | 0.1                          |
| No. of components        | 50                           |
| Review frequency         | Quarterly                    |
| Calculation/distribution | dayend                       |
| Calculation hours        | 18:00:00 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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## 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 Dec. 24, 2012 to Jun. 30, 2023

(USD, gross return), all data as of Jun. 30, 2023

## ISTOXX® EUROPE ESG CLIMATE AWARENESS SELECT 50 INDEX

Top 10 Components<sup>5</sup>

| <b>Company</b>    | <b>Supersector</b>                   | <b>Country</b> | <b>Weight (%)</b> |
|-------------------|--------------------------------------|----------------|-------------------|
| KPN               | Telecommunications                   | Netherlands    | 3.29              |
| ELISA CORPORATION | Telecommunications                   | Finland        | 2.99              |
| ORANGE            | Telecommunications                   | France         | 2.98              |
| SWISSCOM          | Telecommunications                   | Switzerland    | 2.97              |
| DANONE            | Food, Beverage & Tobacco             | France         | 2.90              |
| AHOLD DELHAIZE    | Personal Care, Drug & Grocery Stores | Netherlands    | 2.59              |
| TRYG              | Insurance                            | Denmark        | 2.39              |
| BOUYGUES          | Construction & Materials             | France         | 2.38              |
| SAMPO             | Insurance                            | Finland        | 2.35              |
| VINCI             | Construction & Materials             | France         | 2.35              |

<sup>5</sup> Based on the composition as of Jun. 30, 2023

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