SUSTAINABILITY INDICES

ISTOXX® EUROPE ESG SELECT 30 INDEX

Index description

The iSTOXX Europe ESG Select 30 Index gathers all European stocks from the STOXX Global ESG Leaders Index with low volatility and high dividend yields. The STOXX Global ESG Leaders Index offers a representation of the leading global companies in terms of environmental, social and governance criteria, based on ESG indicators provided by Sustainalytics.

All European stocks from the STOXX Global ESG Leaders index are screened for their dividend yield and volatility. Those with the best set of data are selected for inclusion.

Key facts

» Hybrid strategy in the ESG space

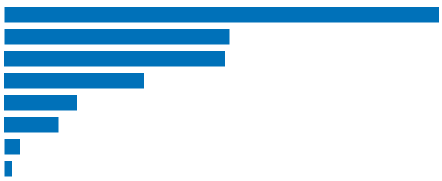
» Independent provider of sustainability data (Sustainalytics)

» Suitable for structured products

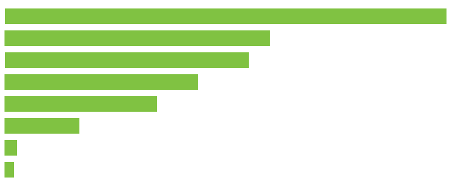
Descriptive statistics

Index	Market cap (GBP bn.)		Components (GBP bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
iSTOXX Europe ESG Select 30 Index	743.7	609.2	20.3	15.3	62.1	1.9	10.2	0.3	62.2
STOXX Europe 600 Index	10,841.1	8,474.2	14.1	4.9	252.6	1.1	3.0	0.0	3.4

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 Select 30 Index	2.2	8.1	12.2	22.2	8.6	N/A	N/A	12.3	7.0	1.7
STOXX Europe 600 Index	2.2	7.8	16.8	32.5	37.4	N/A	N/A	17.0	9.9	6.6
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
iSTOXX Europe ESG Select 30 Index	10.1	12.4	13.2	13.8	17.9	N/A	N/A	0.6	0.5	0.1
STOXX Europe 600 Index	11.3	13.8	14.5	15.7	17.3	N/A	N/A	0.8	0.6	0.4
Index to benchmark	**Correlation**					**Tracking error (%)**				
iSTOXX Europe ESG Select 30 Index	0.6	0.8	0.8	0.8	0.9	8.1	7.8	9.4	9.3	8.9
Index to benchmark	**Beta**					**Annualized information ratio**				
iSTOXX Europe ESG Select 30 Index	0.5	0.7	0.7	0.7	0.9	-0.0	0.0	-0.5	-0.4	-0.6

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

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

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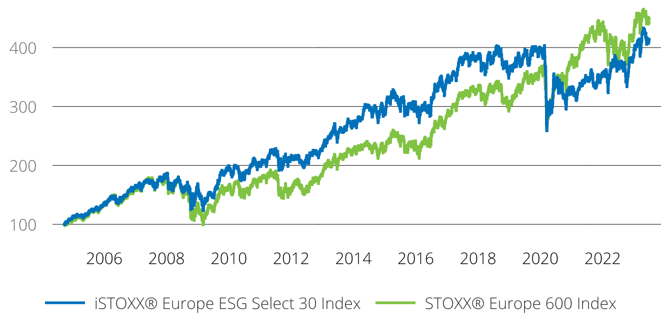
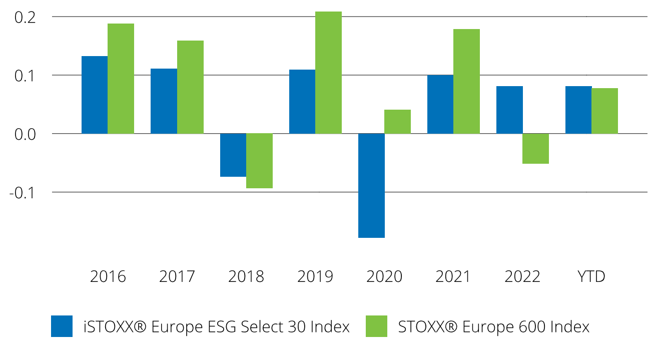
Fundamentals (for last 12 months)

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 Select 30 Index	13.0	9.9	12.7	9.9	1.6	6.0	0.7	4.8
STOXX Europe 600 Index	15.7	13.2	13.8	12.9	1.9	3.7	1.2	7.1

Performance and annual returns[4]





Methodology

At each review date, all European stocks are screened for their one-year historical dividend yield and one-year historical volatility. For each company, a score is calculated as following: rank its dividend yield in descending order, rank its volatility in ascending order, calculate the average of both ranks. Thirty companies with the highest score (i.e. the highest average of both ranks) are included in the index.

Each component has a free-float market cap weighting, with a 10% capping at the component level.

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH0258574877	SXEESLEG	SXEESLEG INDEX	.SXEESLEG
Net Return	EUR	CH0258574836	SXEESLEN	SXEESLEN INDEX	.SXEESLEN
Price	EUR	CH0258574810	SXEESLEP	SXEESLEP INDEX	.SXEESLEP
Gross Return	GBP	CH0258575056	SXEESLGG		
Net Return	GBP	CH0258575049	SXEESLGN		
Price	GBP	CH0258575015	SXEESLGP		
Gross Return	USD	CH0258574992	SXEESLUG		
Net Return	USD	CH0258574950	SXEESLUN		
Price	USD	CH0258574927	SXEESLUP		

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

Quick facts

Weighting	Free-float market cap
Cap factor	10%
No. of components	Fixed, acc. to index name
Review frequency	Annually
Calculation/distribution	Price, net return, gross return in EUR, GBP and USD
Calculation hours	09:00 - 18:00 for EUR (Price), End-of-Day for the others
Base value/base date	100 as of Dec. 31, 2004
History	available since Sep. 20, 2004
Inception date	Nov. 27, 2014

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 Sep. 20, 2004 to Jun. 30, 2023

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

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
ALLIANZ	Insurance	Germany	10.20
NOVARTIS	Health Care	Switzerland	9.90
GSK	Health Care	Great Britain	9.34
ZURICH INSURANCE GROUP	Insurance	Switzerland	9.23
AXA	Insurance	France	7.36
ENEL	Utilities	Italy	6.75
NATIONAL GRID	Utilities	Great Britain	6.28
Holcim	Construction & Materials	Switzerland	4.62
ENI	Energy	Italy	4.24
SWISS REINSURANCE COMPANY	Insurance	Switzerland	3.76

[5] Based on the composition as of Jun. 30, 2023