

# STOXX® EUROPE ESG LEADERS SELECT 30 EUR INDEX

## Index description

The STOXX Select family of indices captures the performance of

stocks with low volatility and high dividends, derived from established STOXX benchmark indices. The component selection process first excludes all stocks whose previous 3- and 12-month historical volatilities are the highest. Among the remaining stocks, the stocks with the highest 12-month historical dividend yields are selected to be included in the index. The percentage of exclusion/inclusion at each step is the same.

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

## Key facts

»Balanced approach between the different screenings

»Lower volatility stocks get the biggest weight

»Liquid benchmark

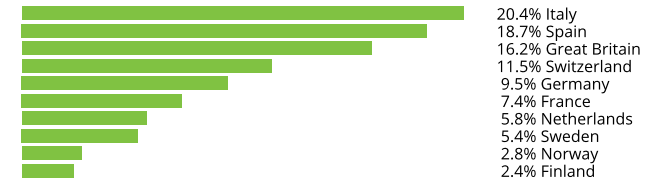
## Descriptive statistics

| Index  | Market cap (EUR bn.) |            | Components (EUR bn.) |        |         |          | Component weight (%) |          | Turnover (%)   |
|--|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
|  | Full                 | Free-float | Mean                 | Median | Largest | Smallest | Largest              | Smallest | Last 12 months |
| STOXX Europe ESG Leaders Select 30 EUR Index | N/A                  | 1.0        | 0.0                  | 0.0    | 0.0     | 0.0      | 4.6                  | 2.3      | 109.3          |
| STOXX Europe 600 Index                       | 12,333.3             | 9,683.0    | 16.1                 | 5.6    | 304.5   | 0.4      | 3.1                  | 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 ESG Leaders Select 30 EUR Index | -5.1                      | 4.7  | -12.7 | 1.5  | -24.0 | N/A                                  | N/A  | -12.8 | 0.5  | -5.4 |
| STOXX Europe 600 Index                       | -3.2                      | 6.3  | 1.9   | 28.9 | 17.9  | N/A                                  | N/A  | 1.9   | 8.9  | 3.4  |
| Index volatility and risk                    | Annualized volatility (%) |      |       |      |       | Annualized Sharpe ratio <sup>2</sup> |      |       |      |      |
| STOXX Europe ESG Leaders Select 30 EUR Index | 12.1                      | 13.0 | 15.2  | 15.0 | 17.8  | N/A                                  | N/A  | -1.0  | -0.0 | -0.3 |
| STOXX Europe 600 Index                       | 11.4                      | 12.8 | 15.5  | 16.3 | 18.0  | N/A                                  | N/A  | -0.0  | 0.5  | 0.2  |
| Index to benchmark                           | Correlation               |      |       |      |       | Tracking error (%)                   |      |       |      |      |
| STOXX Europe ESG Leaders Select 30 EUR Index | 0.7                       | 0.8  | 0.8   | 0.8  | 0.9   | 9.2                                  | 8.1  | 8.6   | 8.9  | 8.4  |
| Index to benchmark                           | Beta                      |      |       |      |       | Annualized information ratio         |      |       |      |      |
| STOXX Europe ESG Leaders Select 30 EUR Index | 0.7                       | 0.8  | 0.8   | 0.8  | 0.9   | -2.5                                 | -0.5 | -1.9  | -1.0 | -1.1 |

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

<sup>2</sup> Based on EURIBOR1M

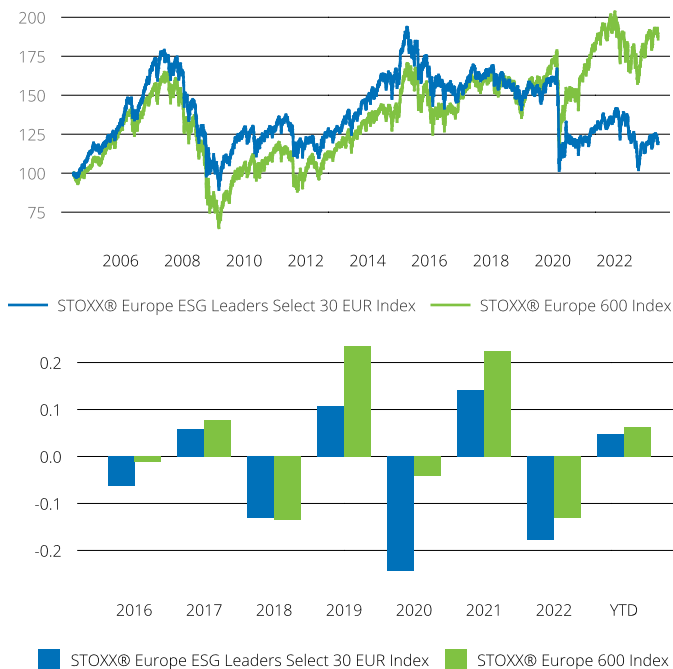
(EUR, price), all data as of May 31, 2023

## STRATEGY INDICES

## STOXX® EUROPE ESG LEADERS SELECT 30 EUR 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            |
| STOXX Europe ESG Leaders Select 30 EUR Index | 14.3                             | 10.3      | 12.8                             | 10.3      | 1.4            | 3.9                                | 0.7             | 0.1                 |
| STOXX Europe 600 Index                       | 15.2                             | 12.7      | 13.4                             | 12.5      | 1.8            | 2.7                                | 1.2             | 1.7                 |

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

## Methodology

All stocks in the relevant base universe are screened for 12-month historical daily pricing data and 12-month historical dividend yield. 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 calculated in the currency of the Select index) and all stocks which do not belong to the top x% are excluded (x being calculated as the square root of the number of stocks in the base universe divided by the target number of stocks in the Select index). 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 | CH0298407344 | SEESGSEG | SEESGSEG INDEX | .SEESGSEG |
| Net Return EUR   | CH0298407336 | SEESGSER | SEESGSER INDEX | .SEESGSER |
| Price EUR        | CH0298407328 | SEESGSEP | SEESGSEP INDEX | .SEESGSEP |

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

## Quick facts

|                          |   |
|--------------------------|---|
| Weighting                | Volatility weighted   |
| Cap factor               | 0.1   |
| No. of components        | Variable  |
| Review frequency         | Quarterly (Mar., Jun., Sep., Dec)                               |
| Calculation/distribution | Price: real-time (every 15 seconds). Net and gross return: end- |
| Calculation hours        | 09:00 CET-18:00 CET   |
| Base value/base date     | 100 as of Jun. 21 Available from Jun. 21, 2004, 2004            |
| History                  | Oct. 14, 2015   |
| Inception date           | Oct. 14, 2015   |

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> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Jun. 21, 2004 to May 31, 2023

## STOXX® EUROPE ESG LEADERS SELECT 30 EUR INDEX

Top 10 Components<sup>5</sup>

| <b>Company</b>            | <b>Supersector</b> | <b>Country</b> | <b>Weight (%)</b> |
|---------------------------|--------------------|----------------|-------------------|
| ZURICH INSURANCE GROUP    | Insurance          | Switzerland    | 4.57              |
| ORANGE                    | Telecommunications | France         | 4.54              |
| NATIONAL GRID             | Utilities          | Great Britain  | 4.10              |
| SNAM RETE GAS             | Energy             | Italy          | 4.08              |
| ENAGAS                    | Energy             | Spain          | 3.97              |
| TELEFONICA                | Telecommunications | Spain          | 3.84              |
| RED ELECTRICA CORPORATION | Utilities          | Spain          | 3.80              |
| ENDESA                    | Utilities          | Spain          | 3.69              |
| SWISS LIFE HLDG           | Insurance          | Switzerland    | 3.57              |
| ITALGAS                   | Utilities          | Italy          | 3.49              |

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

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