

# 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

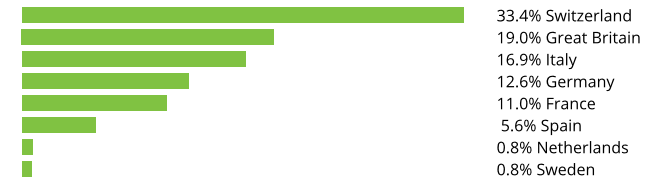
## Descriptive statistics

| Index                             | Market cap (USD bn.) |            | Components (USD bn.) |        |         |          | Component weight (%) |          | Turnover (%)   |
|-----------------------------------|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
|                                   | Full                 | Free-float | Mean                 | Median | Largest | Smallest | Largest              | Smallest | Last 12 months |
| iSTOXX Europe ESG Select 30 Index | 940.1                | 767.1      | 25.6                 | 19.5   | 90.9    | 2.5      | 11.9                 | 0.3      | 60.7           |
| STOXX Europe 600 Index            | 13,148.5             | 10,323.0   | 17.2                 | 6.0    | 324.6   | 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   |
| iSTOXX Europe ESG Select 30 Index | -9.0                      | 5.3  | -1.0 | 11.4 | -21.7 | N/A                                  | N/A  | -1.0 | 3.7  | -4.8 |
| STOXX Europe 600 Index            | -6.5                      | 6.2  | 1.4  | 23.6 | 7.7   | N/A                                  | N/A  | 1.4  | 7.4  | 1.5  |
| Index volatility and risk         | Annualized volatility (%) |      |      |      |       | Annualized Sharpe ratio <sup>2</sup> |      |      |      |      |
| iSTOXX Europe ESG Select 30 Index | 13.8                      | 16.3 | 18.2 | 17.4 | 20.4  | N/A                                  | N/A  | -0.1 | 0.2  | -0.2 |
| STOXX Europe 600 Index            | 13.4                      | 17.3 | 21.6 | 19.9 | 20.5  | N/A                                  | N/A  | -0.1 | 0.3  | 0.1  |
| Index to benchmark                | Correlation               |      |      |      |       | Tracking error (%)                   |      |      |      |      |
| iSTOXX Europe ESG Select 30 Index | 0.8                       | 0.9  | 0.9  | 0.9  | 0.9   | 7.6                                  | 8.1  | 9.7  | 9.5  | 8.9  |
| Index to benchmark                | Beta                      |      |      |      |       | Annualized information ratio         |      |      |      |      |
| iSTOXX Europe ESG Select 30 Index | 0.8                       | 0.8  | 0.8  | 0.8  | 0.9   | -4.0                                 | -0.3 | -0.4 | -0.5 | -0.8 |

<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide.

<sup>2</sup> Based on EURIBOR1M

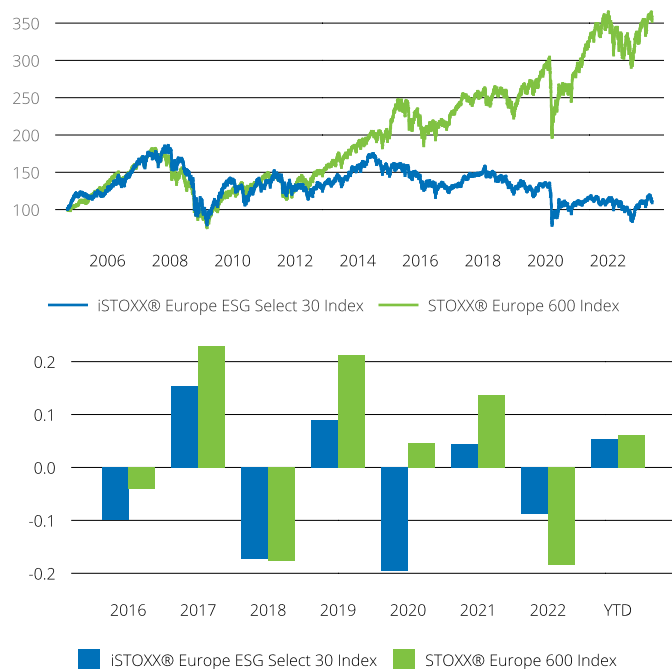
(USD, price), all data as of May 31, 2023

## SUSTAINABILITY INDICES

## ISTOXX® EUROPE ESG SELECT 30 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 Select 30 Index | 12.8                             | 9.7       | 12.4                             | 9.7       | 1.6            | 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

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](http://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.

<sup>3</sup> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Sep. 20, 2004 to May 31, 2023

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

## ISTOXX® EUROPE ESG SELECT 30 INDEX

Top 10 Components<sup>5</sup>

| <b>Company</b>            | <b>Supersector</b>       | <b>Country</b> | <b>Weight (%)</b> |
|---------------------------|--------------------------|----------------|-------------------|
| NOVARTIS                  | Health Care              | Switzerland    | 11.85             |
| ZURICH INSURANCE GROUP    | Insurance                | Switzerland    | 9.14              |
| ALLIANZ                   | Insurance                | Germany        | 9.08              |
| GSK                       | Health Care              | Great Britain  | 8.91              |
| AXA                       | Insurance                | France         | 7.31              |
| NATIONAL GRID             | Utilities                | Great Britain  | 6.57              |
| ENEL                      | Utilities                | Italy          | 6.32              |
| ENI                       | Energy                   | Italy          | 4.29              |
| Holcim                    | Construction & Materials | Switzerland    | 4.24              |
| SWISS REINSURANCE COMPANY | Insurance                | Switzerland    | 3.76              |

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

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