ISTOXX GLOBAL ESG TREND SELECT 30

Index description

The iSTOXX Global ESG Trend Select 30 Index tracks the performance of 30 liquid stocks with low volatility and high dividend yield, that have improved or maintained their ESG performance in the last year. Companies that are in contravention of the Global Standards Screening or are involved in Controversial Weapons activities, as identified by Sustainalytics, are excluded. Companies involved in Adult Entertainment, Gambling, Conventional Oil & Gas, Unconventional Oil & Gas (Arctic Oil and Gas Exploration, Oil Sands and Shale Energy), Nuclear Power, Thermal Coal, Tobacco, Weapons (Small Arms and Military Contracting), Aerospace and Defense are also excluded. An additional filter excludes poor ESG performers from the index. Industry and country neutrality filters are applied to ensure diversification.

Key facts

»Selection of 30 liquid stocks with low volatility and high dividend yield from a range of companies that have improved or maintained their ESG performance in the previous year

»Liquidity filter ensures replicability.

»Companies are Global Standards Screening-compliant and are not involved in Controversial Weapons.

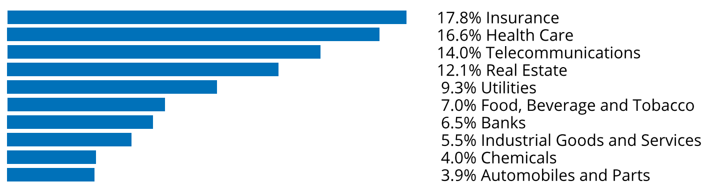
»Product involvement filters are applied.

»Companies with the lowest ESG scores are filtered out.

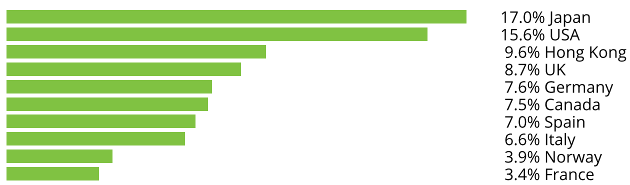
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
iSTOXX Global ESG Trend Select 30	N/A	1.0	0.0	0.0	0.0	0.0	4.4	2.4	236.9
STOXX Global 1800	58,187.4	52,801.6	29.3	10.2	2,590.6	1.1	4.9	0.0	3.1

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 Global ESG Trend Select 30	-1.4	3.3	-3.8	30.6	18.7	N/A	N/A	-3.8	9.4	3.5
STOXX Global 1800	-0.8	22.0	7.5	40.2	61.9	N/A	N/A	7.6	12.0	10.2
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio**				
iSTOXX Global ESG Trend Select 30	N/A	N/A	8.4	9.1	13.4	N/A	N/A	-0.9	0.9	0.2
STOXX Global 1800	N/A	N/A	13.8	14.5	17.7	N/A	N/A	0.3	0.7	0.5
Index to benchmark	**Correlation**					**Tracking error (%)**				
iSTOXX Global ESG Trend Select 30	0.7	0.5	0.5	0.5	0.7	8.0	9.6	11.8	12.2	12.6
Index to benchmark	**Beta**					**Annualized information ratio**				
iSTOXX Global ESG Trend Select 30	0.5	0.4	0.3	0.3	0.5	-0.9	-1.6	-1.1	-0.3	-0.6

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

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

ISTOXX INDICES
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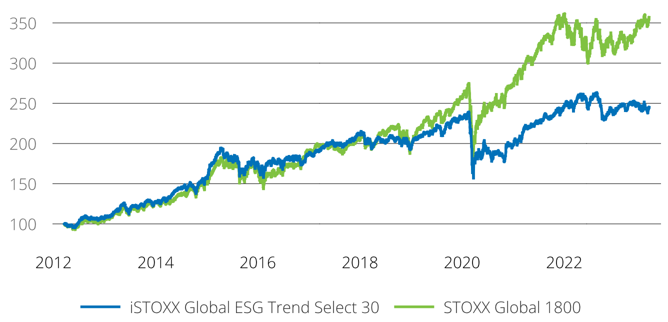
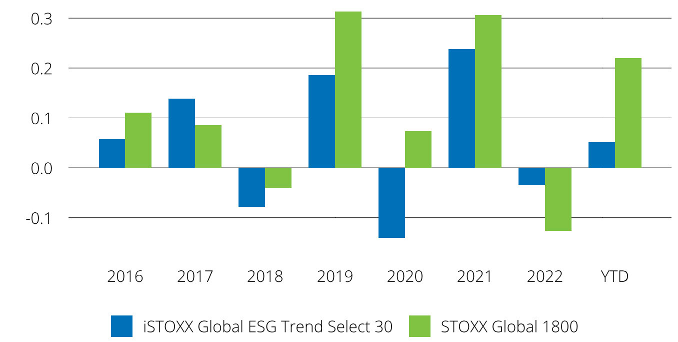
Fundamentals (for last 12 months)

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 Global ESG Trend Select 30	15.0	11.3	12.7	11.3	1.2	4.9	1.6	1.6
STOXX Global 1800	20.8	17.7	18.7	17.4	0.1	2.3	1.9	10.8

Performance and annual returns[4]





Methodology

The parent index is the STOXX® Global 1800 Index. Components that are engaged in controversial activities or non-compliant with the Global Standards Screening, are excluded. Moreover, only companies that have not suffered a decrease in their ESG score, as calculated by Sustainalytics, in the last 12 months are considered eligible for selection. In addition, the eligible companies are ranked based on their current ESG score; the bottom 20% of companies are excluded. All remaining companies are ranked based on their volatility, and the 200 securities with the lowest volatility proceed to the final step. Here, the 30 companies with the highest dividend yields are selected for inclusion in the index such that country and industry diversification constraints are met.

The index is weighted by the inverse of the selected stocks' volatility; component weight is capped at 10%. The index composition is reviewed quarterly.

The detailed methodology including the calculation formula and the list of sectors can be found in our rulebooks: www.stoxx.com/rulebooks

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH0487086131	IXGESGTG		.IXGESGTG
Price	EUR	CH0487086115	IXGESGTP	IXGESGTP INDEX	.IXGESGTP
Net Return	USD	CH0487086099	IXGESGTV		.IXGESGTV
Gross Return	USD	CH0487086107	IXGESGTU		.IXGESGTU
Net Return	EUR	CH0487086123	IXGESGTN		.IXGESGTN
Price	USD	CH0487086149	IXGESGTL		.IXGESGTL

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

Quick facts

Weighting	Inverse Volatility weighted
Cap factor	0.1
No. of components	30
Review frequency	Quarterly
Calculation/distribution	realtime 15 sec
Calculation hours	00:00:00 22:15:00
Base value/base date	100 as of Mar. 19, 2012
History	Available from Mar. 19, 2012
Inception date	Jul. 24, 2019

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

CONTACT DETAILS
STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | https://qontigo.com/support/

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 Mar. 19, 2012 to Aug. 31, 2023

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

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
Power Corp. of Canada	Insurance	Canada	4.36
ALLIANZ	Insurance	Germany	3.97
Tosoh Corp.	Chemicals	Japan	3.95
ORKLA	Food, Beverage and Tobacco	Norway	3.92
NITERRA	Automobiles and Parts	Japan	3.89
Takeda Pharmaceutical Co. Ltd.	Health Care	Japan	3.67
FREENET	Telecommunications	Germany	3.62
HKT TRUST & HKT	Telecommunications	Hong Kong	3.58
TELEFONICA	Telecommunications	Spain	3.55
ABBVIE	Health Care	USA	3.47

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