

# EURO STOXX SUSTAINABILITY 40

## Index description

The EURO STOXX Sustainability 40 Index offers a consistent, flexible and investable blue-chip representation of the largest sustainability leaders in the Eurozone, i.e. the Eurozone leaders in terms of long-term environmental, social and governance criteria. Compared to other equity indices the EURO STOXX Sustainability 40 Index is weighted according to sustainability scores.

Based on the broad EURO STOXX Sustainability Index, the EURO STOXX Sustainability 40 Index covers 40 stocks from various Eurozone countries.

The ratings are based on the proprietary research approach of Bank Sarasin. Their analysis is based on industry-specific and other criteria that cover the three most important dimensions of sustainability: environmental, social and governance.

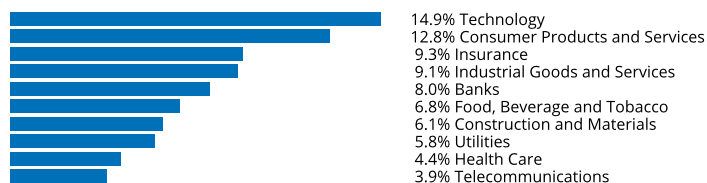
## Key facts

» Very suitable for asset managers, as they provide them with comprehensive and accurate benchmarks for European sustainability portfolios

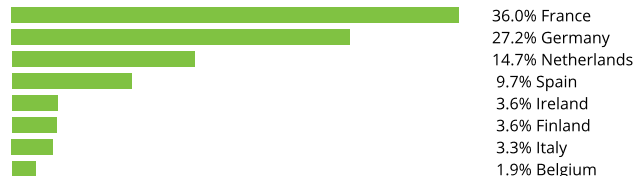
## Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
EURO STOXX Sustainability 40	N/A	1.2	0.0	0.0	0.0	0.0	4.0	1.0	24.8
EURO STOXX	7,032.4	5,017.5	17.2	6.9	245.1	1.5	4.9	0.0	3.0

## 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
EURO STOXX Sustainability 40	-4.0	16.0	23.4	32.4	43.1	N/A	N/A	23.6	9.9	7.5
EURO STOXX	-3.1	21.1	19.9	35.0	34.1	N/A	N/A	20.1	10.6	6.1
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX Sustainability 40	N/A	N/A	16.1	18.0	19.6	N/A	N/A	1.1	0.5	0.4
EURO STOXX	N/A	N/A	15.9	17.8	19.9	N/A	N/A	0.9	0.5	0.3
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX Sustainability 40	1.0	1.0	1.0	1.0	1.0	2.4	2.6	2.6	3.2	3.5
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX Sustainability 40	1.1	1.0	1.0	1.0	1.0	-4.3	1.2	1.1	-0.2	0.3

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

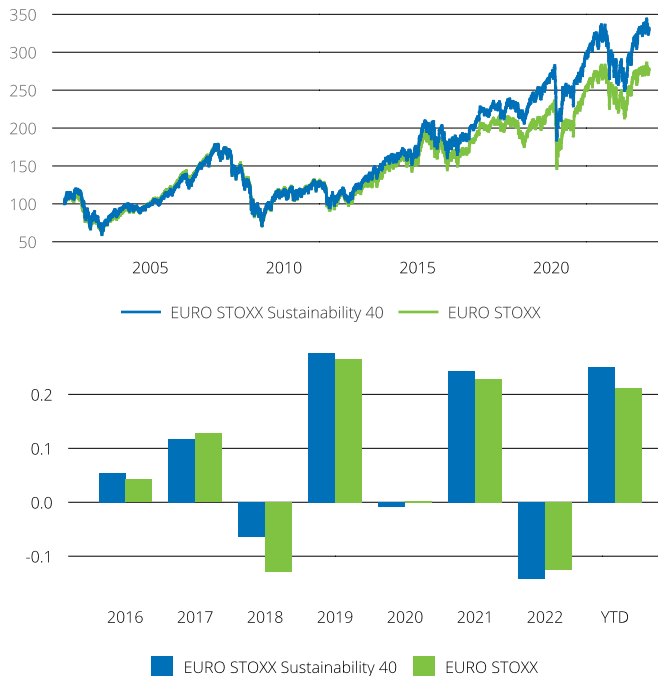
(EUR, net return), all data as of Aug. 31, 2023

# ENVIRONMENTAL SOCIAL EURO STOXX SUSTAINABILITY 40

## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
EURO STOXX Sustainability 40	14.3	13.1	13.8	12.7	2.1	3.0	1.3	18.2
EURO STOXX	14.7	12.1	12.7	11.7	1.6	2.9	1.0	4.3

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



## Methodology

Components are selected from the EURO STOXX Index according to their sustainability rating (combination of company and sector rating). All companies with a positive sustainability rating are selected for the next step.

A rating is defined as positive if the combination of the company and the sector rating results in a shaded matrix field in the Sarasin Sustainability Matrix. All companies are ranked according to their free-float market capitalization. The top 40 companies are selected, however, only a maximum of five companies per supersector can be included in the index.

In deviation from Bank J. Safra Sarasin's standard approach, STOXX is including tobacco, adult entertainment and defense & armament in the universe for STOXX Europe Sustainability and EURO STOXX Sustainability. These criteria are considered for exclusion in the indices STOXX Europe/ EURO STOXX Sustainability ex AGTAF/ ex AGTAF respectively.

The detailed methodology including the calculation formula can be found in our rulebook: [www.stoxx.com/indices/rulebooks.html](http://www.stoxx.com/indices/rulebooks.html)

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Net Return EUR	CH0022259722	SUBT	SUBT INDEX	.SUBT
Price EUR	CH0022259680	SUBE	SUBE INDEX	.SUBE
Price USD	CH0022259763	SUBK	SUBK INDEX	.SUBK
Net Return USD	CH0022259813	SUBU	SUBU INDEX	.SUBU

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

## Quick facts

Weighting	Sustainability score
Cap factor	No
No. of components	40
Review frequency	Annually in September
Calculation/distribution	Price (EUR): realtime (every 15 seconds)
Calculation hours	Realtime: 9:00 am CET - 6:00 pm CET
Base value/base date	1,000 as of Oct. 15, 2001
History	Oct. 15, 2001
Inception date	Jan. 30, 2006
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 Oct. 15, 2001 to Aug. 31, 2023

Top 10 Components<sup>5</sup>

Company	Supersector	Country	Weight (%)
SAP	Technology	Germany	3.97
CRH	Construction and Materials	Ireland	3.65
ASML HLDG	Technology	Netherlands	3.39
ENEL	Utilities	Italy	3.31
ALLIANZ	Insurance	Germany	3.26
SCHNEIDER ELECTRIC	Industrial Goods and Services	France	3.24
BMW	Automobiles and Parts	Germany	3.14
AXA	Insurance	France	3.10
Industria de Diseno Textil SA	Retail	Spain	3.07
INFINEON TECHNOLOGIES	Technology	Germany	3.03

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