

EURO ISTOXX® RESPONSIBILITY SCREENED SELECT 30 INDEX

Index description

The EURO iSTOXX Responsibility Screened Select 30 Index tracks the performance of 30 liquid stocks with low volatility and high dividend yield. Industry and country neutrality filters are applied in the selection process to ensure diversification. Companies that are in contravention of the Global Standards Screening or are involved in Controversial Weapons activities, as identified by Sustainalytics, are excluded. Additionally, companies involved in Military Contracting, Gambling, Adult Entertainment, Thermal Coal, Nuclear Power, Tobacco, and Genetically Modified Plants and Seeds are also excluded.

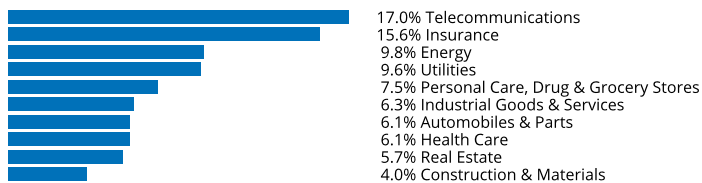
Key facts

- » Selection of 30 liquid stocks with low volatility and high dividend yield
- » Companies are Global Standards Screening-compliant and are not involved in Controversial Weapons.
- » Further product involvement filters are applied.
- » Companies with the lowest ESG scores in their respective peer groups are filtered out.

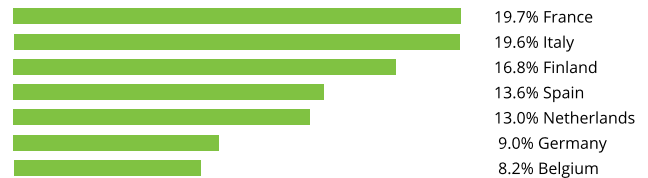
Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
EURO iSTOXX Responsibility Screened Select 30 Index	N/A	1.1	0.0	0.0	0.1	0.0	5.6	2.6	141.1
EURO STOXX Index	8,032.3	5,711.8	19.6	7.9	289.3	1.8	5.1	0.0	2.9

Supersector weighting (top 10)



Country weighting



Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO iSTOXX Responsibility Screened Select 30 Index	3.2	15.2	13.9	13.2	-7.8	N/A	N/A	14.0	4.3	-1.6
EURO STOXX Index	3.1	21.0	27.1	34.4	27.0	N/A	N/A	27.4	10.5	5.0
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
EURO iSTOXX Responsibility Screened Select 30 Index	13.3	15.6	19.1	17.9	19.9	N/A	N/A	0.7	0.2	-0.1
EURO STOXX Index	17.4	18.6	21.8	21.9	22.7	N/A	N/A	1.1	0.4	0.2
Index to benchmark	Correlation					Tracking error (%)				
EURO iSTOXX Responsibility Screened Select 30 Index	0.9	0.9	0.9	0.9	0.9	7.5	7.1	8.0	9.0	8.5
Index to benchmark	Beta					Annualized information ratio				
EURO iSTOXX Responsibility Screened Select 30 Index	0.7	0.8	0.8	0.8	0.8	0.0	-1.3	-1.5	-0.8	-0.9

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

² Based on EURIBOR1M

(USD, net return), all data as of Jul. 31, 2023

ISTOXX INDICES

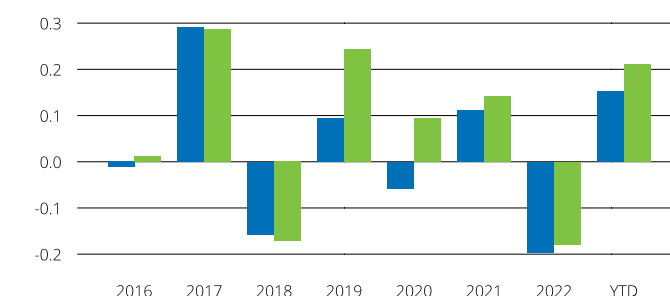
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Fundamentals (for last 12 months)

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
EURO ISTOXX Responsibility Screened Select 30 Index	12.2	11.0	11.5	11.0	1.4	4.9	0.9	4.0
EURO STOXX Index	15.4	12.5	13.5	12.2	1.7	3.1	1.1	10.6

Performance and annual returns⁴

— EURO ISTOXX® Responsibility Screened Select 30 Index — EURO STOXX® Index



■ EURO ISTOXX® Responsibility Screened Select 30 Index ■ EURO STOXX® Index

Methodology

The EURO ISTOXX Responsibility Screened Select 30 Index is based on the EURO STOXX® Index.

STOXX will exclude companies that Sustainability considers to be non-compliant with Global Standards Screening, and companies involved in Controversial Weapons. Furthermore, companies involved in Military Contracting, Gambling, Adult Entertainment, Thermal Coal, Nuclear Power, Tobacco, and Genetically Modified Plants and Seeds are also excluded.

From the remaining companies, the bottom 25% in terms of ESG scores in their respective peer group are excluded from the selection process. Consequently, the remaining companies are ranked in ascending order based on their volatility. The top ranking 50%, i.e. those with the lowest volatility, then serve as a basis for the selection of the final 30 constituents with the highest dividend yields. Industry and country constraints apply.

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0480773305	ISXERSGR		.ISXERSGR
Gross Return EUR	CH0480773305	ISXERSGR		.ISXERSGR
Gross Return EUR	CH0480773305	ISXERSGR		.ISXERSGR
Net Return EUR	CH0480773297	ISXERSR		.ISXERSR
Net Return EUR	CH0480773297	ISXERSR		.ISXERSR
Net Return EUR	CH0480773297	ISXERSR		.ISXERSR
Price EUR	CH0480773289	ISXERSP	ISXERSP INDEX	.ISXERSP
Price EUR	CH0480773289	ISXERSP	ISXERSP INDEX	.ISXERSP
Price EUR	CH0480773289	ISXERSP	ISXERSP INDEX	.ISXERSP
Gross Return USD	CH0480773271	ISXERSGV		.ISXERSGV

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

Quick facts

Weighting	Volatility weighted
Cap factor	0.1
No. of components	30
Review frequency	Quarterly
Calculation/distribution	dayend
Calculation hours	18:00:00 18:00:00
Base value/base date	100 as of Mar. 19, 2012
History	Available from Mar. 19, 2012
Inception date	May. 31, 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

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

⁴ STOXX data from Mar. 19, 2012 to Jul. 31, 2023

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
KPN	Telecommunications	Netherlands	5.56
ELISA CORPORATION	Telecommunications	Finland	4.86
AHOLD DELHAIZE	Personal Care, Drug & Grocery Stores	Netherlands	4.35
VINCI	Construction & Materials	France	3.95
TELEFONICA	Telecommunications	Spain	3.73
Redeia Corporacion	Utilities	Spain	3.61
SNAM RETE GAS	Energy	Italy	3.58
ASSICURAZIONI GENERALI	Insurance	Italy	3.57
SANOFI	Health Care	France	3.49
MEDIOBANCA	Financial Services	Italy	3.38

⁵ Based on the composition as of Jul. 31, 2023
