ENVIRONMENTAL SOCIAL
EURO STOXX® SRI INDEX

Index description

STOXX Socially Responsible Investing (SRI) Indices select the best ESG performers within ICB industries after a set of emission intensity, compliance, involvement and ESG performance screens are applied.

Companies that rank in the highest 10% in terms of their emission intensities are not eligible for selection. Exclusion filters are applied, screening companies for compliance based on the Sustainalytics Global Standards Screening assessment and involvement in Controversial Weapons, Tobacco, Alcohol, Adult Entertainment, Gambling, Weapons, Thermal Coal, Oil & Gas, Nuclear Power, Severe ESG Risk Rating and Category 5 of ESG Controversies.

The remaining securities are ranked in descending order of their ESG scores within each of the 11 ICB Industry groups.

The STOXX SRI Indices select the top-ranking securities in each of the ICB Industries until the number of selected securities reaches a third of the number of securities in the underlying index.

Key facts

»STOXX SRI Indices select the best ESG performers within ICB industries.

»10% of the highest emitters, based on ISS ESG emission intensity data, are not eligible for selection.

»Companies that are non-compliant based on the Sustainalytics' GSS screens, or which are involved in controversial weapons, or belong to either ESG Risk Category "Severe" or ESG Controversies Category 5, are not eligible for selection.

»Additional product involvement screens are applied to exclude companies that have negative environmental or social impact.
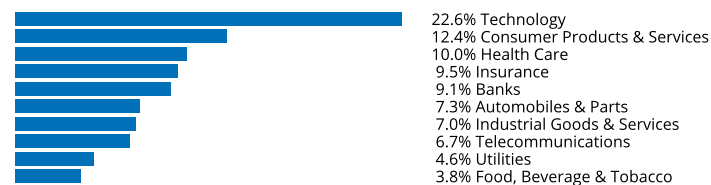
»Transparent free-float market-cap weighting scheme.

»Suitable as underlying for mandates, passive funds, ETFs, structured products, and listed derivatives.
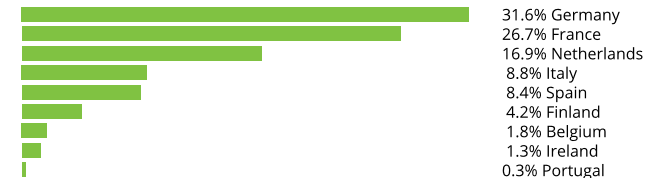
Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
EURO STOXX SRI Index	3,066.9	2,140.3	22.1	10.0	210.0	1.9	9.8	0.1	37.7
EURO STOXX Index	7,819.0	5,546.2	19.1	7.7	291.6	1.7	5.3	0.0	2.9

Supersector weighting (top 10)

22.6% Technology
12.4% Consumer Products & Services
10.0% Health Care
9.5% Insurance
9.1% Banks
7.3% Automobiles & Parts
7.0% Industrial Goods & Services
6.7% Telecommunications
4.6% Utilities
3.8% Food, Beverage & Tobacco

Country weighting

31.6% Germany
26.7% France
16.9% Netherlands
8.8% Italy
8.4% Spain
4.2% Finland
1.8% Belgium
1.3% Ireland
0.3% Portugal

Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX SRI Index	5.7	16.2	23.2	20.1	11.7	N/A	N/A	23.4	6.4	2.3
EURO STOXX Index	6.1	15.0	25.9	27.0	14.4	N/A	N/A	26.1	8.4	2.8
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio[2]				
EURO STOXX SRI Index	13.1	18.1	22.7	22.1	22.4	N/A	N/A	0.8	0.3	0.1
EURO STOXX Index	15.0	18.9	22.7	21.9	22.6	N/A	N/A	0.9	0.4	0.1
Index to benchmark	Correlation					Tracking error (%)				
EURO STOXX SRI Index	1.0	1.0	1.0	1.0	1.0	2.7	2.9	3.0	2.8	2.7
Index to benchmark	Beta					Annualized information ratio				
EURO STOXX SRI Index	0.9	0.9	1.0	1.0	1.0	-1.7	0.6	-0.8	-0.7	-0.2

[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on EURIBOR1M

(USD, price), all data as of Jun. 30, 2023

ENVIRONMENTAL SOCIAL
EURO STOXX® SRI INDEX

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 STOXX SRI Index	16.8	13.5	15.3	13.3	1.8	4.0	1.3	12.8
EURO STOXX Index	15.5	12.4	13.7	12.1	1.6	4.1	1.0	5.7

Performance and annual returns[4]
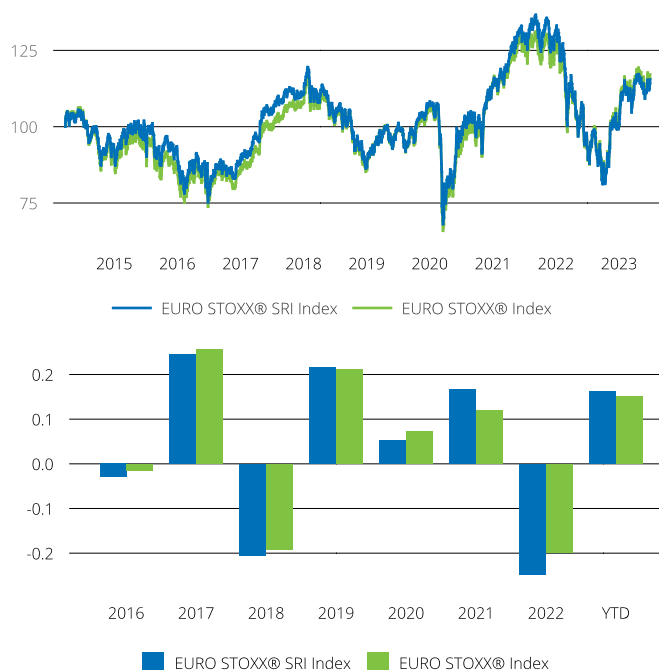
Methodology

Companies that rank in the highest 10% in terms of their emission intensities are not eligible for selection. Companies that are non-compliant based on the Sustainalytics' GSS screens, or which are involved in controversial weapons, or belong to either ESG Risk Category "Severe" or ESG Controversies Category 5, are not eligible for selection.

Additional exclusion filters are applied, screening companies for involvement in Tobacco, Alcohol, Adult Entertainment, Gambling, Weapons, Thermal Coal, Oil & Gas and Nuclear Power.

The remaining securities are ranked in descending order of their ESG scores within each of the 11 ICB Industry groups.

The STOXX SRI Indices select a third of the number of securities from their underlying universes. The selection is applied across all industry groups, selecting the highest scorers, and targeting the 33.3% selection ratio within each of the industry groups.

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH1110576241	SXXGSRI		.SXXGSRI
Net Return	EUR	CH1110576084	SXXTSRI	SXXTSRI INDEX	.SXXTSRI
Price	EUR	CH1110576019	SXXESRI	SXXESRI INDEX	.SXXESRI
Gross Return	USD	CH1110575862	SXXSRI		.SXXSRI
Net Return	USD	CH1110576191	SXXUSRI	SXXUSRI INDEX	.SXXUSRI
Price	USD	CH1110576027	SXXKSRI	SXXKSRI INDEX	.SXXKSRI

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

Quick facts

Weighting	Free-float market cap
Cap factor	0.1
No. of components	A third of the underlying universe
Review frequency	Quarterly (Mar., Jun., Sep., Dec)
Calculation/distribution	realtime 15 sec
Calculation hours	09:00:00 18:00:00
Base value/base date	100 as of Mar. 24, 2014
History	Available from Mar. 24, 2014
Inception date	Apr. 21, 2021

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

[3] gr. div. yield is calculated as gr. return index return minus price index return
[4] STOXX data from Mar. 24, 2014 to Jun. 30, 2023

(USD, price), all data as of Jun. 30, 2023

ENVIRONMENTAL SOCIAL
EURO STOXX® SRI INDEX

Top 10 Components[5]

Company	Supersector	Country	Weight (%)
ASML HLDG	Technology	Netherlands	9.81
SAP	Technology	Germany	6.92
SANOFI	Health Care	France	5.73
L'OREAL	Consumer Products & Services	France	5.28
ALLIANZ	Insurance	Germany	4.38
IBERDROLA	Utilities	Spain	3.59
HERMES INTERNATIONAL	Consumer Products & Services	France	3.57
DEUTSCHE TELEKOM	Telecommunications	Germany	3.53
MERCEDES-BENZ GROUP	Automobiles & Parts	Germany	3.00
Prosus	Technology	Netherlands	2.39

[5] Based on the composition as of Jun. 30, 2023