

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.

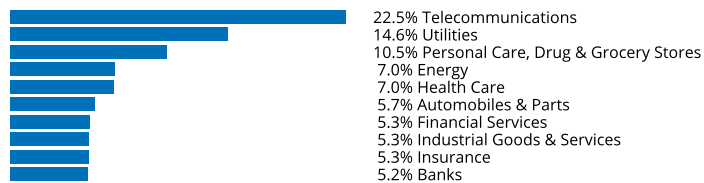
Key facts

- » 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.

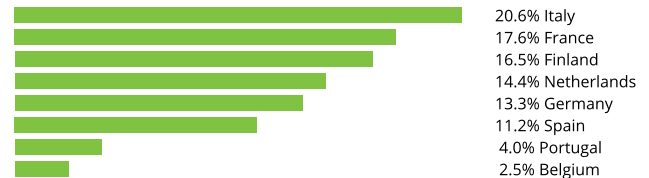
Descriptive statistics

| 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 | 1.0 | 0.0 | 0.0 | 0.1 | 0.0 | 5.5 | 2.1 | 137.2 |
| EURO STOXX Index | 7,350.7 | 5,226.9 | 18.0 | 7.3 | 288.6 | 0.9 | 5.5 | 0.0 | 3.1 |

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 | -7.1 | 8.8 | -5.2 | 19.2 | -4.8 | N/A | N/A | -5.3 | 6.1 | -1.0 |
| EURO STOXX Index | -5.5 | 11.1 | 8.2 | 38.5 | 23.4 | N/A | N/A | 8.3 | 11.6 | 4.3 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| EURO iSTOXX Responsibility Screened Select 30 Index | 13.3 | 16.9 | 20.9 | 18.7 | 19.9 | N/A | N/A | -0.4 | 0.3 | -0.0 |
| EURO STOXX Index | 14.3 | 19.8 | 24.0 | 22.3 | 22.6 | N/A | N/A | 0.2 | 0.5 | 0.2 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| EURO iSTOXX Responsibility Screened Select 30 Index | 0.8 | 0.9 | 0.9 | 0.9 | 0.9 | 8.4 | 7.3 | 8.5 | 9.0 | 8.5 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| EURO iSTOXX Responsibility Screened Select 30 Index | 0.8 | 0.8 | 0.8 | 0.8 | 0.8 | -2.3 | -0.8 | -1.7 | -0.7 | -0.7 |

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

² Based on EURIBOR1M

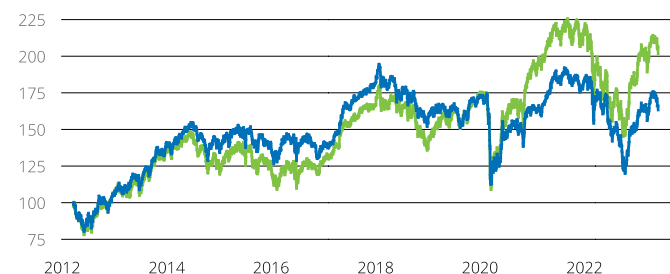
(USD, gross return), all data as of May 31, 2023

ISTOXX INDICES

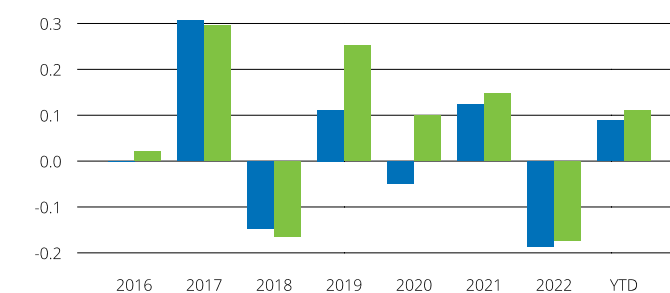
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Fundamentals (for last 12 months)

| 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 | 13.3 | 11.2 | 12.2 | 11.2 | 1.2 | 5.4 | 0.7 | 0.2 |
| EURO STOXX Index | 15.0 | 11.9 | 13.2 | 11.6 | 1.6 | 3.4 | 1.0 | 1.1 |

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 gr. div. yield is calculated as gr. return index return minus price index return

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

(USD, gross return), all data as of May 31, 2023

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|---------------------------|--------------------------------------|----------------|-------------------|
| KPN | Telecommunications | Netherlands | 5.45 |
| ELISA CORPORATION | Telecommunications | Finland | 5.39 |
| DEUTSCHE TELEKOM | Telecommunications | Germany | 4.58 |
| SNAM RETE GAS | Energy | Italy | 4.28 |
| SANOFI | Health Care | France | 4.04 |
| TELEFONICA | Telecommunications | Spain | 4.03 |
| JERONIMO MARTINS | Personal Care, Drug & Grocery Stores | Portugal | 4.01 |
| RED ELECTRICA CORPORATION | Utilities | Spain | 3.99 |
| AHOLD DELHAIZE | Personal Care, Drug & Grocery Stores | Netherlands | 3.97 |
| ITALGAS | Utilities | Italy | 3.67 |

⁵ Based on the composition as of May 31, 2023
