

STOXX® EUROPE ESG SOCIAL LEADERS SELECT 30 EUR INDEX

Index description

The STOXX Select family of indices captures the performance of stocks with low volatility and high dividends, derived from established STOXX benchmark indices. The component selection process first excludes all stocks whose previous 3- and 12-month historical volatilities are the highest. Among the remaining stocks, the stocks with the highest 12-month historical dividend yield are selected to be included in the index. The percentage of exclusion/inclusion at each step is the same.

Those constituents are weighted according to the inverse of their volatility, with a cap at 10%. The indices are reviewed quarterly.

Key facts

- » Balanced approach between the different screenings
- » Lower volatility stocks get the highest weight
- » Liquid benchmark

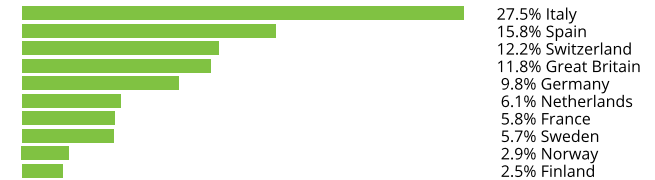
Descriptive statistics

| Index | Market cap (EUR bn.) | | Components (EUR bn.) | | | | Component weight (%) | | Turnover (%) |
|---|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| STOXX Europe ESG Social Leaders Select 30 EUR Index | N/A | 1.0 | 0.0 | 0.0 | 0.0 | 0.0 | 4.9 | 2.5 | 112.5 |
| STOXX Europe 600 Index | 12,330.3 | 9,680.5 | 16.1 | 5.6 | 304.5 | 0.4 | 3.1 | 0.0 | 3.4 |

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 |
| STOXX Europe ESG Social Leaders Select 30 EUR Index | -3.3 | 6.7 | -3.9 | 29.0 | 7.1 | N/A | N/A | -3.9 | 8.9 | 1.4 |
| STOXX Europe 600 Index | -2.3 | 8.8 | 5.3 | 41.2 | 37.4 | N/A | N/A | 5.3 | 12.3 | 6.6 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX Europe ESG Social Leaders Select 30 EUR Index | 13.1 | 13.9 | 16.5 | 16.1 | 18.5 | N/A | N/A | -0.4 | 0.5 | 0.1 |
| STOXX Europe 600 Index | 11.6 | 12.9 | 15.5 | 16.3 | 17.9 | N/A | N/A | 0.2 | 0.7 | 0.4 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX Europe ESG Social Leaders Select 30 EUR Index | 0.8 | 0.9 | 0.9 | 0.9 | 0.9 | 8.2 | 7.1 | 8.1 | 8.2 | 8.1 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX Europe ESG Social Leaders Select 30 EUR Index | 0.9 | 0.9 | 0.9 | 0.9 | 0.9 | -1.3 | -0.7 | -1.1 | -0.4 | -0.7 |

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

² Based on EURIBOR1M

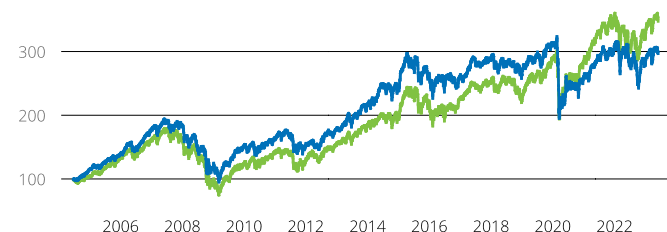
(EUR, gross return), all data as of May 31, 2023

STRATEGY INDICES

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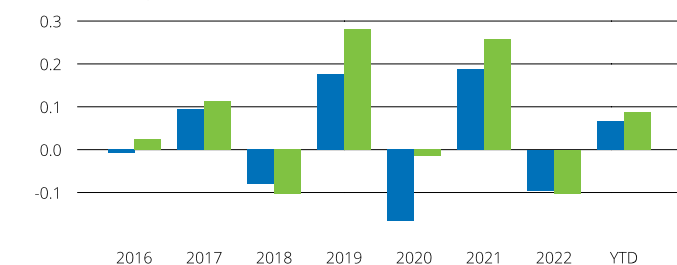
Fundamentals (for last 12 months)

| 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 |
| STOXX Europe ESG Social Leaders Select 30 EUR Index | 11.9 | 9.4 | 10.7 | 9.4 | 1.4 | 5.4 | 0.7 | 16.5 |
| STOXX Europe 600 Index | 15.2 | 12.7 | 13.4 | 12.5 | 1.8 | 3.4 | 1.2 | 1.7 |

Performance and annual returns⁴

— STOXX® Europe ESG Social Leaders Select 30 EUR Index

— STOXX® Europe 600 Index



■ STOXX® Europe ESG Social Leaders Select 30 EUR Index

■ STOXX® Europe 600 Index

Methodology

All stocks in the relevant base universe are screened for 12-month historical daily pricing data and 12-month historical dividend yield. If one or both values are not available for a stock, the company is removed from the base universe.

All remaining stocks are then ranked in ascending order in terms of volatility (maximum between the 3-month and 12-month historical volatility calculated in the currency of the Select index) and all stocks which do not belong to the top x% are excluded (x being calculated as the square root of the number of stocks in the base universe divided by the target number of stocks in the Select index).

All remaining stocks are then ranked in descending order in terms of 12-month historical dividend yield and the top x% are selected to be included in the Select index. Those constituents are weighted according to the inverse of their volatility, with a cap at 10%. The composition is reviewed quarterly.

The detailed methodology including the calculation formula can be found in

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|----------|----------------|-----------|
| Gross Return EUR | CH0321940519 | SESOCSEG | | .SESOCSEG |
| Net Return EUR | CH0321940501 | SESOCSE | | .SESOCSE |
| Price EUR | CH0321940493 | SESOCSEP | SESOCSEP INDEX | .SESOCSEP |
| Price EUR | CH0321940493 | SESOCSEP | SESOCSEP INDEX | .SESOCSEP |

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

Quick facts

| | |
|--------------------------|--|
| Weighting | Volatility weighted |
| Cap factor | 10% |
| No. of components | Fixed |
| Review frequency | Quarterly |
| Calculation/distribution | Price: real-time (every 15 seconds); Net and Gross Return: end-of- |
| Calculation hours | Please see data vendor codes sheet on |
| Base value/base date | 100 as of Jun. 21, 2004 |
| History | Available from Jun. 21, 2004 |
| Inception date | Apr. 29, 2016 |

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 Jun. 21, 2004 to May 31, 2023

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

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|---------------------------|--------------------|----------------|-------------------|
| ZURICH INSURANCE GROUP | Insurance | Switzerland | 4.85 |
| SNAM RETE GAS | Energy | Italy | 4.33 |
| ENAGAS | Energy | Spain | 4.21 |
| RED ELECTRICA CORPORATION | Utilities | Spain | 4.03 |
| ENDESA | Utilities | Spain | 3.91 |
| SWISS LIFE HLDG | Insurance | Switzerland | 3.79 |
| ITALGAS | Utilities | Italy | 3.70 |
| ENEL | Utilities | Italy | 3.64 |
| Naturgy Energy Group | Utilities | Spain | 3.61 |
| SWISS REINSURANCE COMPANY | Insurance | Switzerland | 3.60 |

⁵ Based on the composition as of May 31, 2023
