

STOXX® GLOBAL ESG LEADERS SELECT 50 USD INDEX

Stated objective

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 yields 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.

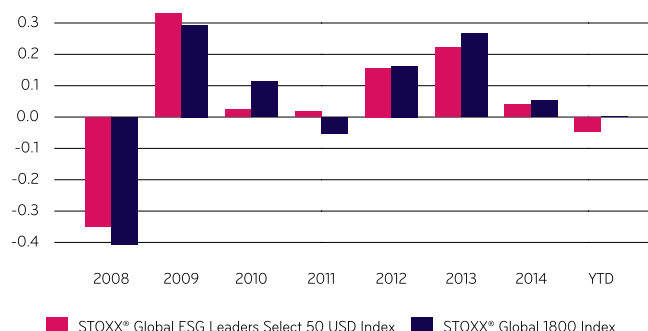
Key facts

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

Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global ESG Leaders Select 50 USD Index	-2.3	-4.6	-4.6	21.9	44.2	-23.3	-4.5	-4.5	6.6	7.4
STOXX Global 1800 Index	-1.6	0.1	0.1	34.4	48.3	-16.6	0.1	0.1	10.1	8.0
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global ESG Leaders Select 50 USD Index	11.7	12.3	12.3	10.4	12.7	-2.3	-0.4	-0.4	0.6	0.5
STOXX Global 1800 Index	13.3	12.8	12.8	10.7	13.7	-1.6	-0.0	-0.0	0.9	0.5
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global ESG Leaders Select 50 USD Index	0.9	0.9	0.9	0.8	0.9	6.2	6.5	6.5	5.9	6.5
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global ESG Leaders Select 50 USD Index	0.8	0.8	0.8	0.8	0.8	-1.0	-0.7	-0.7	-0.6	-0.1

Performance and annual returns³



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

² Based on Euribor1m

³ STOXX data from Jun. 21, 2004 to Dec. 31, 2015

(USD, gross return), all data as of Dec. 31, 2015

STRATEGY INDICES

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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.

Quick facts

Weighting	Volatility weighted
Cap factor	10%
No. of components	Variable
Review frequency	Quarterly
Calculation/distribution	Price: real-time (every 15 seconds). Net and gross return: end-of-day
Calculation hours	Please see data vendor codes sheet on www.stoxx.com/datavendorcodes
Base value/base date	100 as of Jun. 21, 2004
History	Available from Jun. 21, 2004
Inception date	Oct. 14, 2015

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

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return USD	CH0298407310	SGESGSEH		.SGESGSEH
Net Return USD	CH0298407302	SGESGSEV		.SGESGSEV
Price USD	CH0298407294	SGESGSEL		.SGESGSEL

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

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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.

DISCLAIMER

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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.

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Top 10 Components⁴

Company	Supersector	Country	Weight (%)
BCE Inc.	Telecommunications	CA	2.40
Pinnacle West Capital Corp.	Utilities	US	2.37
MUENCHENER RUECK	Insurance	DE	2.35
Swire Pacific Ltd. A	Industrial Goods & Services	HK	2.30
SWISS REINSURANCE COMPANY	Insurance	CH	2.29
PG&E Corp.	Utilities	US	2.21
TELUS	Telecommunications	CA	2.21
Royal Bank of Canada	Banks	CA	2.21
HCP Inc.	Real Estate	US	2.18
Toronto-Dominion Bank	Banks	CA	2.17

⁴ Based on the composition as of Dec. 31, 2015