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

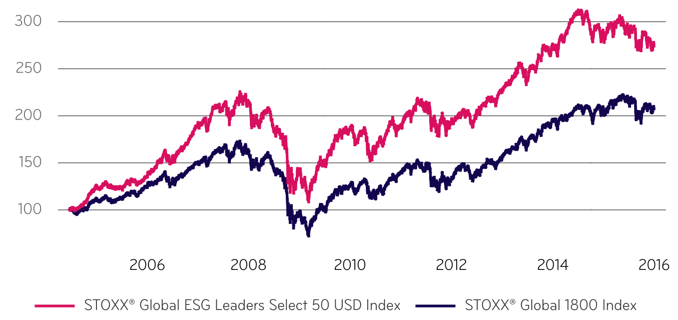
» Lower volatility stocks get the biggest weight

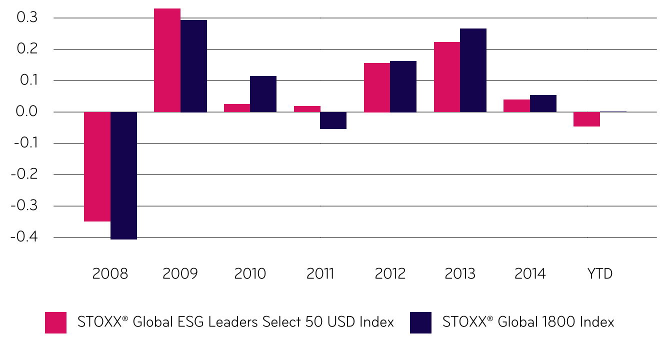
» Liquid benchmark

Risk and return figures[1]

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]**
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 (%)**
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**
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 returns[3]





[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

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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STRATEGY INDICES

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Top 10 Components[4]

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