

ISTOXX® NORTHERN TRUST DEVELOPED MARKETS HIGH DIVIDEND CLIMATE ESG

Index description

The iSTOXX Northern Trust Developed Markets High Dividend Climate ESG Index is designed to provide exposure to a high-quality income-oriented universe of developed-market equity securities, with an emphasis on long-term capital growth, and to achieve climate and sustainability targets. It is based on the STOXX Global 1800 Index and uses the proprietary Northern Trust Quality factor to identify companies that exhibit strength in profitability, management expertise and cash flow. The weighting of each constituent security is determined through an optimization process that is designed to maximize index exposure to the Northern Trust Quality score while reducing transaction costs and active variance with respect to the STOXX Global 1800 Index.

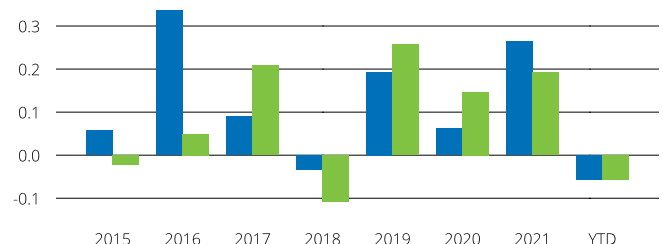
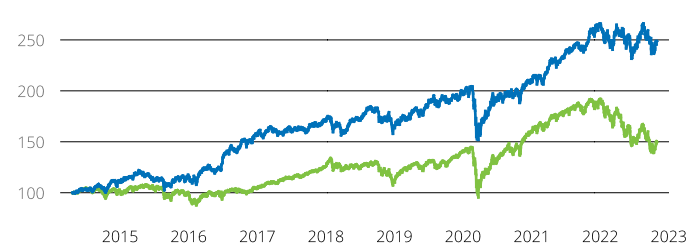
Key facts

- » Derived from the STOXX Global 1800 Index with screens using Northern Trust ESG Scores and Exclusion Flags to achieve climate and sustainability targets
- » Uses the proprietary Northern Trust Quality factor to identify companies that exhibit strength in profitability, management expertise and cash flow
- » Invest in targeted factor exposures with managed risk profiles across various regions
- » Uses Axioma's factor risk models and optimization to control for unintended systematic exposures
- » Ensures tradability by managing turnover
- » Ensures diversification using country and industry controls

Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Northern Trust Developed Markets High Dividend Climate ESG Index	5.3	-5.6	-0.1	30.6	50.6	N/A	N/A	-0.1	9.3	8.5
STOXX Global 1800 Index	7.0	-21.6	-20.3	12.7	23.4	N/A	N/A	-20.4	4.1	4.4
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
iSTOXX Northern Trust Developed Markets High Dividend Climate ESG Index	20.4	18.1	17.2	19.2	16.7	1.8	N/A	-0.0	0.4	0.4
STOXX Global 1800 Index	23.4	20.8	19.6	20.9	17.8	2.9	N/A	-1.2	0.2	0.3
Index to benchmark	Correlation					Tracking error (%)				
iSTOXX Northern Trust Developed Markets High Dividend Climate ESG Index	0.8	0.8	0.8	0.9	0.8	14.7	11.9	11.3	10.5	9.7
Index to benchmark	Beta					Annualized information ratio				
iSTOXX Northern Trust Developed Markets High Dividend Climate ESG Index	0.6	0.7	0.7	0.8	0.8	-1.5	1.8	1.9	0.4	0.4

Performance and annual returns³



— iSTOXX® Northern Trust Developed Markets High Dividend Climate ESG Index
 — STOXX® Global 1800 Index

■ iSTOXX® Northern Trust Developed Markets High Dividend Climate ESG Index
 ■ STOXX® Global 1800 Index

¹ For information on data calculation, please refer to STOXX calculation reference guide.

² Based on EURIBOR1M

³ STOXX data from Apr. 22, 2014 to Oct. 31, 2022

(GBP, net return), all data as of Oct. 31, 2022

ISTOXX® NORTHERN TRUST DEVELOPED MARKETS HIGH DIVIDEND

Methodology

The index is derived from the STOXX Global 1800 Index. Using the Northern Trust Quality Factor, the index identifies high quality names that also help achieve climate and sustainability targets. The index weights are determined by an optimization process which ensures diversification with controls on targeted factor, region and industry exposures while reducing volatility and transaction costs. The component selection is conducted quarterly in January, April, July and October.

Quick facts

Weighting	Optimization
Cap factor	None
No. of components	Variable
Review frequency	Quarterly
Calculation/distribution	dayend
Calculation hours	22:15:00 22:15:00
Base value/base date	100 as of Apr. 22, 2014
History	Available daily as of Apr. 22, 2014
Inception date	Oct. 23, 2020

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 CHF	CH0576209602	ISXNDDGD		.ISXNDDGD
Net Return CHF	CH0576209693	ISXNDDD		.ISXNDDD
Price CHF	CH0576209685	ISXNDDC		.ISXNDDC
Gross Return EUR	CH0576209701	ISXNDDGR		.ISXNDDGR
Net Return EUR	CH0576209594	ISXNDDR		.ISXNDDR
Price EUR	CH0576209792	ISXNDGP		.ISXNDGP
Gross Return GBP	CH0576209560	ISXNDDGH		.ISXNDDGH
Net Return GBP	CH0576209743	ISXNDDH		.ISXNDDH
Price GBP	CH0576209644	ISXNDDG		.ISXNDDG
Gross Return USD	CH0576209628	ISXNDDGV		.ISXNDDGV

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

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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.

CUSTOMIZATION

Through STOXX Ltd., Qontigo offers customized indices, which are tailored to specific client or mandate needs. Qontigo offers a wide range of customization, in terms of component selection, weighting schemes and personalized calculation methodologies.

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Top 10 Components⁴

Company	Supersector	Country	Weight (%)
Apple Inc.	Oil & Gas		5.70
Microsoft Corp.	Oil & Gas		4.43
Johnson & Johnson	Oil & Gas		1.90
MasterCard Inc. Cl A	Oil & Gas		1.63
NVIDIA Corp.	Oil & Gas		1.61
Merck & Co. Inc.	Oil & Gas		1.54
Pfizer Inc.	Oil & Gas		1.54
Accenture PLC Cl A	Oil & Gas		1.42
VISA Inc. Cl A	Oil & Gas		1.33
Abbott Laboratories	Oil & Gas		1.26

⁴ Based on the composition as of Oct. 31, 2022
