

ISTOXX® NORTHERN TRUST EMERGING MARKETS HIGH DIVIDEND CLIMATE ESG

Index description

The iSTOXX Northern Trust Emerging 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 iSTOXX Northern Trust Emerging Markets 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.

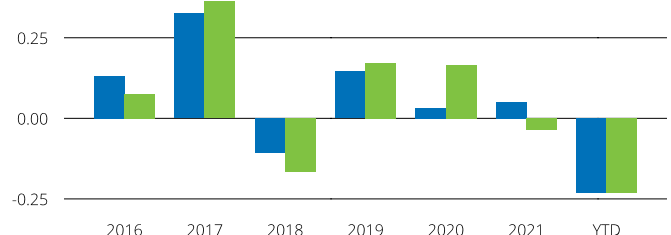
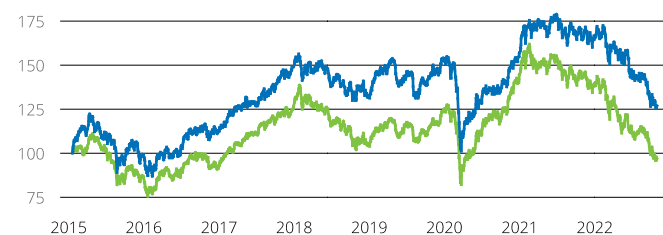
Key facts

- »Constructed on the iSTOXX Northern Trust Emerging Markets 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
- »Use of 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 Emerging Markets High Dividend Climate ESG Index	-0.3	-23.2	-22.9	-11.9	-12.1	N/A	N/A	-22.8	-4.2	-2.5
iSTOXX Northern Trust Emerging Markets Index	-2.8	-30.5	-32.0	-16.6	-20.5	N/A	N/A	-31.9	-5.9	-4.5
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
iSTOXX Northern Trust Emerging Markets High Dividend Climate ESG Index	18.7	18.8	18.2	19.4	17.3	0.1	N/A	-1.4	-0.2	-0.1
iSTOXX Northern Trust Emerging Markets Index	20.3	19.7	18.7	19.9	17.5	-1.4	N/A	-2.0	-0.3	-0.2
Index to benchmark	Correlation					Tracking error (%)				
iSTOXX Northern Trust Emerging Markets High Dividend Climate ESG Index	0.9	0.9	0.9	0.9	0.9	10.7	10.3	9.7	8.3	7.4
Index to benchmark	Beta					Annualized information ratio				
iSTOXX Northern Trust Emerging Markets High Dividend Climate ESG Index	0.8	0.8	0.8	0.9	0.9	2.8	1.0	1.2	0.2	0.3

Performance and annual returns³



— iSTOXX® Northern Trust Emerging Markets High Dividend Climate ESG Index

— iSTOXX® Northern Trust Emerging Markets Index

■ iSTOXX® Northern Trust Emerging Markets High Dividend Climate ESG Index

■ iSTOXX® Northern Trust Emerging Markets Index

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

² Based on EURIBOR1M

³ STOXX data from Jan. 19, 2015 to Oct. 31, 2022

(CHF, gross return), all data as of Oct. 31, 2022

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Methodology

The index components are selected from the ISTOXX Northern Trust Emerging Markets 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 Jan. 19, 2015
History	Available daily as of Jan. 19, 2015
Inception date	Nov. 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	CH0581970503	ISXNEDGD		.ISXNEDGD
Net Return CHF	CH0581970487	ISXNEDD		.ISXNEDD
Price CHF	CH0581970545	ISXNEDC		.ISXNEDC
Gross Return EUR	CH0581970529	ISXNEDGR		.ISXNEDGR
Net Return EUR	CH0581970511	ISXNEDR		.ISXNEDR
Price EUR	CH0581970446	ISXNEDP		.ISXNEDP
Gross Return GBP	CH0581970396	ISXNEDGH		.ISXNEDGH
Net Return GBP	CH0581970552	ISXNEDH		.ISXNEDH
Price GBP	CH0581970495	ISXNEDG		.ISXNEDG
Gross Return USD	CH0581970594	ISXNEDGV		.ISXNEDGV

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

CONTACT DETAILS

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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

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.

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Top 10 Components⁴

Company	Supersector	Country	Weight (%)
TSMC	Oil & Gas		6.21
Samsung Electronics Co Ltd	Oil & Gas		3.45
Infosys Ltd	Oil & Gas		2.39
CHINA CONSTRUCTION BANK CORP H	Oil & Gas		1.87
MediaTek Inc	Oil & Gas		1.59
Grupo Financiero Banorte SAB d	Oil & Gas		1.55
ALIBABA GROUP ADR	Oil & Gas		1.52
Hindustan Unilever Ltd	Oil & Gas		1.41
United Microelectronics Corp	Oil & Gas		1.33
Asian Paints	Oil & Gas		1.33

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