

ISTOXX® NORTHERN TRUST EMERGING MARKETS LOW VOLATILITY CLIMATE ESG

Index description

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.

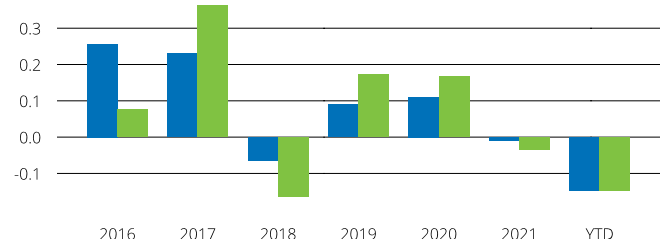
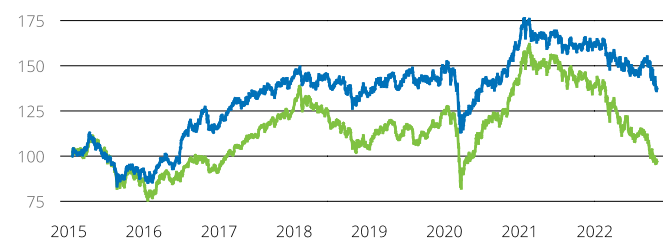
Key facts

- »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 Low Volatility Climate ESG Index | -4.6 | -14.9 | -13.5 | -3.3 | -1.3 | N/A | N/A | -13.5 | -1.1 | -0.3 |
| 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 Low Volatility Climate ESG Index | 24.0 | 16.8 | 16.0 | 17.0 | 15.4 | -2.8 | N/A | -0.8 | -0.0 | -0.0 |
| 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 Low Volatility Climate ESG Index | 0.7 | 0.7 | 0.8 | 0.8 | 0.8 | 16.5 | 13.3 | 12.4 | 11.1 | 10.4 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| iSTOXX Northern Trust Emerging Markets Low Volatility Climate ESG Index | 0.9 | 0.6 | 0.6 | 0.7 | 0.7 | -1.5 | 1.7 | 1.8 | 0.4 | 0.3 |

Performance and annual returns³



— iSTOXX® Northern Trust Emerging Markets Low Volatility Climate ESG Index

— iSTOXX® Northern Trust Emerging Markets Index

■ iSTOXX® Northern Trust Emerging Markets Low Volatility 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

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

ISTOXX INDICES

ISTOXX® NORTHERN TRUST EMERGING MARKETS LOW VOLATILITY

Methodology

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Quick facts

| | |
|--------------------------|-------------------------------------|
| Weighting | Optimization |
| Cap factor | None |
| No. of components | Variable |
| Review frequency | Quarterly |
| Calculation/distribution | realtime 15 sec |
| Calculation hours | 00:00:00 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 | CH0581970453 | ISXNEVD | | .ISXNEVD |
| Net Return CHF | CH0581970586 | ISXNEVD | | .ISXNEVD |
| Price CHF | CH0581970438 | ISXNEVC | | .ISXNEVC |
| Gross Return EUR | CH0581970412 | ISXNEVGR | | .ISXNEVGR |
| Net Return EUR | CH0581970537 | ISXNEVR | | .ISXNEVR |
| Price EUR | CH0581970610 | ISXNEVP | | .ISXNEVP |
| Gross Return GBP | CH0581970420 | ISXNEVGH | | .ISXNEVGH |
| Net Return GBP | CH0581970388 | ISXNEVH | | .ISXNEVH |
| Price GBP | CH0581970560 | ISXNEVG | | .ISXNEVG |
| Gross Return USD | CH0581970404 | ISXNEGV | | .ISXNEGV |

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

CONTACT DETAILS

STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | <https://qontigo.com/support/>

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.

ISTOXX® NORTHERN TRUST EMERGING MARKETS LOW VOLATILITY CLIMATE

Top 10 Components⁴

| Company | Supersector | Country | Weight (%) |
|--------------------------------|-------------|---------|------------|
| TSMC | Oil & Gas | | 6.12 |
| Samsung Electronics Co Ltd | Oil & Gas | | 4.34 |
| Infosys Ltd | Oil & Gas | | 2.37 |
| CHINA CONSTRUCTION BANK CORP H | Oil & Gas | | 1.86 |
| Asian Paints | Oil & Gas | | 1.52 |
| ALIBABA GROUP ADR | Oil & Gas | | 1.51 |
| ICBC H | Oil & Gas | | 1.49 |
| Wal-Mart de Mexico SAB de CV | Oil & Gas | | 1.41 |
| Hindustan Unilever Ltd | Oil & Gas | | 1.41 |
| HDFC Bank Ltd | Oil & Gas | | 1.30 |

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