SUSTAINABILITY INDICES

## Index description

The iSTOXX Global ESG Select 100 Index is based on the STOXX Global ESG Leaders Index and provides access to global sustainability leaders through a quantitative selection process in the following areas: environmental, social and governance. The underlying ESG index consists of three subindices which roll into the STOXX Global ESG Leaders Index. The three subindices are: STOXX Global ESG Environment Leaders; STOXX Global ESG Social Leaders; STOXX Global ESG Governance Leaders.

Using this ESG index as an underlying, stocks with the lowest volatility and the highest dividends are selected.

## **Key facts**

» This index combines the key advantages from three strategies; low volatility, high dividend all selected from economically sustainable companies

» It is the first index of its kind and follows a clear and transparent methodology

» The underlying index, the STOXX Global ESG Leaders Index, is based on independent company ratings provided by Sustainalytic's proven rating methodology based on DVFA/EFFAS ""KPIs for ESG 3.0""

» A detailed company analysis on KPI (Key Performance Indicators) level is made public to index licensees; high level company analysis is freely available

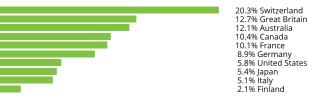
#### **Descriptive statistics**

| Index                              | Market cap (GBP bn.) |            | Components (GBP bn.) |        | Component weight (%) |          | Turnover (%) |          |                |
|------------------------------------|----------------------|------------|----------------------|--------|----------------------|----------|--------------|----------|----------------|
|                                    | Full                 | Free-float | Mean                 | Median | Largest              | Smallest | Largest      | Smallest | Last 12 months |
| iSTOXX Global ESG Select 100 Index | 2,795.5              | 2,469.1    | 24.7                 | 13.1   | 176.1                | 1.5      | 7.1          | 0.1      | 50.0           |
| STOXX Global ESG Leaders Index     | N/A                  | 0.9        | 0.0                  | 0.0    | 0.0                  | 0.0      | 0.5          | 0.1      | 34.0           |

### Supersector weighting (top 10)

22.1% Banks 20.5% Health Care 16.4% Insurance 11.3% Utilities 7.8% Telecommunications 6.3% Personal Care, Drug & Grocery Stores 6.2% Energy 2.6% Real Estate 2.2% Industrial Goods & Services 1.5% Food, Beverage & Tobacco

#### Country weighting



### Risk and return figures<sup>1</sup>

|   |                             |  | R  | eturn (%)  |   |  | An   | nualized ret  | turn (%)   |
|---|-----------------------------|--|--|--|---|--|--|---|--|
| Last month                                | YTD                         | 1Y   | 3Y   | 5Y   | Last month  | YTD  | 1Y   | 3Y  | 5Y   |
| 3.5                                       | 4.5                         | 6.0  | 33.9   | 26.8   | N/A   | N/A  | 6.1  | 10.3  | 4.9  |
| 1.2                                       | 5.5                         | 5.9  | 50.5   | 39.4   | N/A   | N/A  | 6.0  | 14.8  | 7.0  |
| Annualized volatility (%) Annualized Shar |                             |  |  |  | pe ratio²   |  |  |   |  |
| 7.0                                       | 9.5                         | 11.0   | 11.7   | 14.3   | N/A   | N/A  | 0.3  | 0.8   | 0.3  |
| 7.2                                       | 14.6                        | 15.8   | 15.1   | 16.3   | N/A   | N/A  | 0.3  | 0.9   | 0.4  |
|   | Correlation                 |  |  |  |   | Tracking   | error (%)  |   |  |
| 0.2                                       | 0.8                         | 0.8  | 0.8  | 0.9  | 8.8   | 9.6  | 10.4   | 8.9   | 7.7  |
|   |                             |  |  | Beta   |   |  | Annuali  | zed informa   | tion rati  |
| 0.2                                       | 0.5                         | 0.5  | 0.6  | 0.8  | 3.5   | -0.4   | -0.1   | -0.5  | -0.3   |
|   | 3.5   1.2   7.0   7.2   0.2 | 3.5 4.5   1.2 5.5   7.0 9.5   7.2 14.6   0.2 0.8 | 3.5 4.5 6.0   1.2 5.5 5.9   7.0 9.5 11.0   7.2 14.6 15.8   0.2 0.8 0.8 | Last month YTD 1Y 3Y   3.5 4.5 6.0 33.9   1.2 5.5 5.9 50.5   Annualized vo 7.0 9.5 11.0 11.7   7.2 14.6 15.8 15.1   Co 0.2 0.8 0.8 0.8 | 3.5 4.5 6.0 33.9 26.8   1.2 5.5 5.9 50.5 39.4   Annualized volatility (%)   7.0 9.5 11.0 11.7 14.3   7.2 14.6 15.8 15.1 16.3   Correlation   0.2 0.8 0.8 0.9 Beta | Last month YTD 1Y 3Y 5Y Last month   3.5 4.5 6.0 33.9 26.8 N/A   1.2 5.5 5.9 50.5 39.4 N/A   Annualized volatility (%)   7.0 9.5 11.0 11.7 14.3 N/A   7.2 14.6 15.8 15.1 16.3 N/A   Correlation   0.2 0.8 0.8 0.9 8.8   Beta | Last month YTD 1Y 3Y 5Y Last month YTD   3.5 4.5 6.0 33.9 26.8 N/A N/A   1.2 5.5 5.9 50.5 39.4 N/A N/A   Annualized volatility (%)   7.0 9.5 11.0 11.7 14.3 N/A N/A   7.2 14.6 15.8 15.1 16.3 N/A N/A   Correlation   0.2 0.8 0.8 0.9 8.8 9.6   Beta | Last month YTD 1Y 3Y 5Y Last month YTD 1Y   3.5 4.5 6.0 33.9 26.8 N/A N/A 6.1   1.2 5.5 5.9 50.5 39.4 N/A N/A 6.0   Annualized volatility (%)   7.0 9.5 11.0 11.7 14.3 N/A N/A 0.3   7.2 14.6 15.8 15.1 16.3 N/A N/A 0.3   Correlation   0.2 0.8 0.8 0.9 8.8 9.6 10.4   Beta Annualized Annualized Annualized Annualized Annualized | Last month YTD 1Y 3Y 5Y Last month YTD 1Y 3Y   3.5 4.5 6.0 33.9 26.8 N/A N/A 6.1 10.3   1.2 5.5 5.9 50.5 39.4 N/A N/A 6.0 14.8   Annualized volatility (%) Annualized solatility (%)   Correlation Tracking   7.0 9.5 11.0 11.7 14.3 N/A N/A 0.3 0.8   Correlation Tracking   0.2 0.8 0.8 0.9 8.8 9.6 10.4 8.9   Beta Annualized information |

<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide

<sup>2</sup> Based on EURIBOR1M



(GBP, gross return), all data as of Apr. 28, 2023

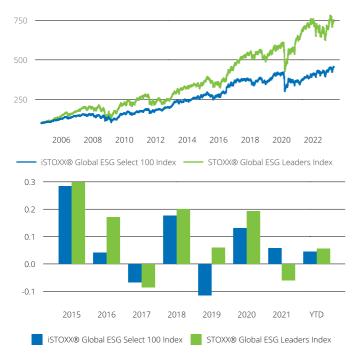
STOXX Ltd. is part of Qontigo

# SUSTAINABILITY INDICES ISTOXX® GLOBAL ESG SELECT 100 INDEX

# Fundamentals (for last 12 months)

| Index                              | Price/earnings<br>incl. negative |           | Price/earnings<br>excl. negative |           | Price/<br>book | Dividend<br>yield (%) <sup>3</sup> | Price/<br>sales | Price/<br>cash flow |
|------------------------------------|----------------------------------|-----------|----------------------------------|-----------|----------------|------------------------------------|-----------------|---------------------|
|                                    | Trailing                         | Projected | Trailing                         | Projected | Trailing       | Trailing                           | Trailing        | Trailing            |
| iSTOXX Global ESG Select 100 Index | 14.2                             | 11.7      | 14.1                             | 11.7      | 1.5            | 4.7                                | 1.4             | 0.4                 |
| STOXX Global ESG Leaders Index     | 18.1                             | 13.1      | 13.7                             | 12.8      | 1.4            | 3.7                                | 1.1             | 1.6                 |

# Performance and annual returns<sup>4</sup>



# Methodology

The index universe is the STOXX Global ESG Leaders Index.

1. All stocks are ranked from highest to lowest in terms of gross dividend yield.

2. For all stocks, the realized volatility over the immediate past 252 trading days is calculated and stocks are ranked from lowest to highest volatility.

3. An average rank is constructed based on the dividend and volatility rankings. For example: if a stock ranks three in terms of dividend yield and five in terms of realized volatility, the average rank is four.

4. The top 100 stocks in terms of average rank will be the constituents. The detailed methodology including the calculation formula can be found in our rulebook: www.stoxx.com/indices/rulebooks.html

### Versions and symbols

| Index        |     | ISIN         | Symbol   | Bloomberg      | Reuters   |
|--------------|-----|--------------|----------|----------------|-----------|
| Gross Return | EUR | CH0224668506 | SXESLVEG | SXESLVEG INDEX | .SXESLVEG |
| Gross Return | EUR | CH0224668506 | SXESLVEG | SXESLVEG INDEX | .SXESLVEG |
| Net Return   | EUR | CH0224668449 | SXESLVEN | SXESLVEN INDEX | .SXESLVEN |
| Net Return   | EUR | CH0224668449 | SXESLVEN | SXESLVEN INDEX | .SXESLVEN |
| Price        | EUR | CH0224668399 | SXESLVEP | SXESLVEP INDEX | .SXESLVEP |
| Price        | EUR | CH0224668399 | SXESLVEP | SXESLVEP INDEX | .SXESLVEP |
| Gross Return | GBP | CH0224668795 | SXESLVGG |                | .SXESLVGG |
| Gross Return | GBP | CH0224668795 | SXESLVGG |                | .SXESLVGG |
| Net Return   | GBP | CH0224668779 | SXESLVGN |                | .SXESLVGN |
| Net Return   | GBP | CH0224668779 | SXESLVGN |                | .SXESLVGN |
|              |     |              |          |                |           |

#### **Quick facts**

see our data vendor code sheet

| Quick lacts                  |   |
|------------------------------|---|
| Weighting                    | Free-float market cap   |
| Cap factor                   | 10% at component level  |
| No. of components            | 100   |
| Review frequency             | Annually, in Sep.   |
| Calculation/distribution     | Price, net and gross return in EUR, GBP and USD                               |
| Calculation hours            | 09:00 - 18:00 CET for the EUR (price),  |
| Base value/base date         | 100 as of Dec. 31, 2004   |
| History                      | Since Sep. 20, 2004   |
| Inception date               | Dec. 5, 2013  |
| To learn more about the ince | ption date, the currency, the calculation hours and historical values, please |

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

STOXX, Deutsche Börse Group and their licensors, research partners or data providers do not make any warranties or representations, express or implied, with respect to the timeliness, sequence, accuracy, completeness, currentness, merchantability, quality or fitness for any particular purpose of its index data and exclude any liability in connection therewith. STOXX, Deutsche Börse Group and their licensors, research partners or data providers are not providing investment advice through the publication of indices or in connection therewith. In particular, the inclusion of a company in an index, its weighting, or the exclusion of a company from an index, its weighting, or on any other indices supported by STOXX are in no way sponsored, endorsed, sold or promoted by STOXX, Deutsche Börse Group or their licensors, research partners or data providers.

#### BACKTESTED PERFORMANCE

DACK ICS IED 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.

<sup>3</sup> gr. div. yield is calculated as gr. return index return minus price index return <u><sup>4</sup> STOXX data from Sep. 20, 2004 to Apr. 28, 2023</u>

(GBP, gross return), all data as of Apr. 28, 2023

# SUSTAINABILITY INDICES ISTOXX® GLOBAL ESG SELECT 100 INDEX

# Top 10 Components<sup>5</sup>

| Company                        | Supersector                          | Country       | Weight (%) |  |
|--------------------------------|--------------------------------------|---------------|------------|--|
| ROCHE HLDG P                   | Health Care                          | Switzerland   | 7.13       |  |
| NOVARTIS                       | Health Care                          | Switzerland   | 6.94       |  |
| UNILEVER PLC                   | Personal Care, Drug & Grocery Stores | Great Britain | 4.72       |  |
| SANOFI                         | Health Care                          | France        | 4.06       |  |
| Commonwealth Bank of Australia | Banks                                | Australia     | 3.57       |  |
| ALLIANZ                        | Insurance                            | Germany       | 3.26       |  |
| DEUTSCHE TELEKOM               | Telecommunications                   | Germany       | 2.70       |  |
| Enbridge Inc.                  | Energy                               | Canada        | 2.59       |  |
| Mitsubishi UFJ Financial Group | Banks                                | Japan         | 2.43       |  |
| GSK                            | Health Care                          | Great Britain | 2.39       |  |

 $^{\rm 5}$  Based on the composition as of Apr. 28, 2023