SUSTAINABILITY INDICES

ISTOXX® GLOBAL ESG SELECT 100 INDEX

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

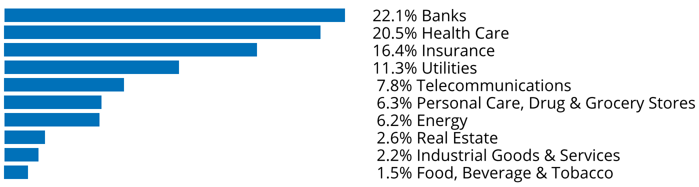
» The underlying index, the STOXX Global ESG Leaders Index, is based on independent company ratings provided by Sustainalytic's proven rating methodology based on DVFA/EFFAS ""KPIs for ESG 3.0""

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

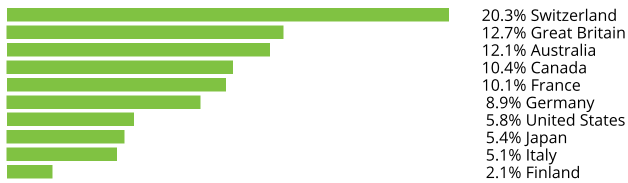
Descriptive statistics

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)



Country weighting



Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Global ESG Select 100 Index	3.5	4.5	6.0	33.9	26.8	N/A	N/A	6.1	10.3	4.9
STOXX Global ESG Leaders Index	1.2	5.5	5.9	50.5	39.4	N/A	N/A	6.0	14.8	7.0
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
iSTOXX Global ESG Select 100 Index	7.0	9.5	11.0	11.7	14.3	N/A	N/A	0.3	0.8	0.3
STOXX Global ESG Leaders Index	7.2	14.6	15.8	15.1	16.3	N/A	N/A	0.3	0.9	0.4
Index to benchmark	**Correlation**					**Tracking error (%)**				
iSTOXX Global ESG Select 100 Index	0.2	0.8	0.8	0.8	0.9	8.8	9.6	10.4	8.9	7.7
Index to benchmark	**Beta**					**Annualized information ratio**				
iSTOXX Global ESG Select 100 Index	0.2	0.5	0.5	0.6	0.8	3.5	-0.4	-0.1	-0.5	-0.3

[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on EURIBOR1M

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

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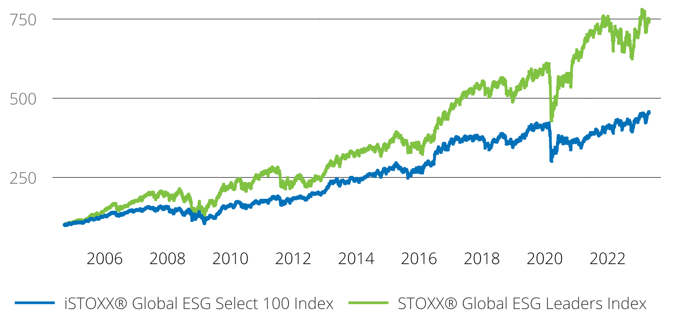
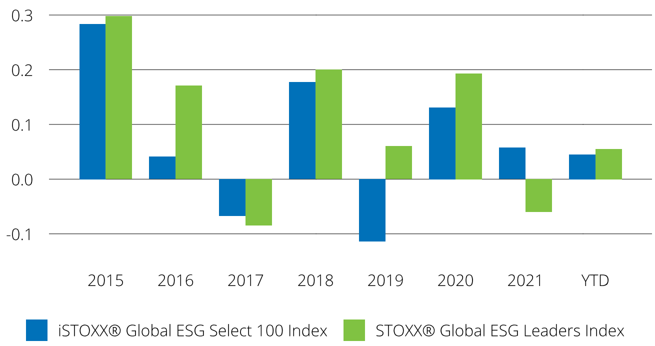
Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) [3]	Price/ sales	Price/ 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[4]





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

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

Quick facts

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 inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet

CONTACT DETAILS

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

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.

[3] gr. div. yield is calculated as gr. return index return minus price index return
[4] STOXX data from Sep. 20, 2004 to Apr. 28, 2023

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

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Top 10 Components[5]

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

[5] Based on the composition as of Apr. 28, 2023