

ISTOXX® GLOBAL RESPONSIBLE WASTE MANAGEMENT SELECT 30 INDEX

Index description

The iSTOXX Global Responsible Waste Management Select 30 Index is comprised of 30 liquid stocks with low volatility and high dividend yield that are selected from a pool of companies that are taking initiatives and implementing strong programmes within their business models towards efficient waste management. Industry and country neutrality filters are applied in the selection process to ensure diversification.

Companies that are in contravention of the Global Standards Screening or are involved in Controversial Weapons activities, as identified by Sustainalytics, are excluded. Additionally, companies involved in Weapons (Small Arms and Military Contracting), Gambling, Adult Entertainment, Unconventional Oil & Gas (Arctic Oil and Gas Exploration, Oil Sands and Shale Energy), Conventional Oil & Gas, Thermal Coal, Nuclear Power, Tobacco, Aerospace and Defense are also excluded.

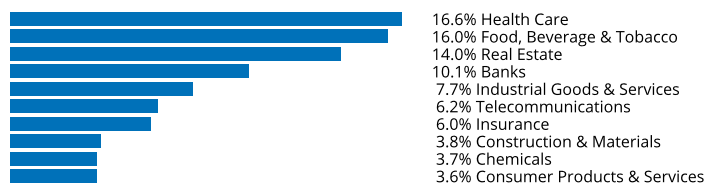
Key facts

- » Selection of 30 liquid stocks with low volatility and high dividend yield.
- » Index allows targeted investment in the 'sustainable smart city' megatrend.
- » Detailed Sustainalytics Environmental Key Performance Indicators help select companies with strong programmes ensuring responsible waste management.
- » Liquidity filter ensures replicability.
- » Companies are Global Standards Screening-compliant and are not involved in Controversial Weapons.
- » Product involvement filters are applied to ensure alignment with quality standards for sustainable and socially responsible investing.

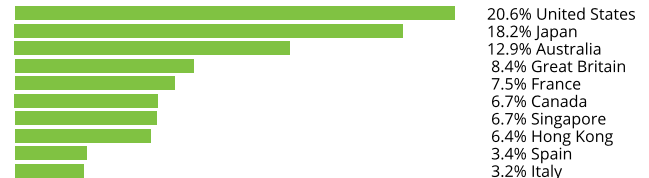
Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
iSTOXX Global Responsible Waste Management Select 30 Index	N/A	1.1	0.0	0.0	0.0	0.0	4.3	2.4	145.2
STOXX Global 1800 Index	64,926.4	58,870.1	32.7	11.6	2,940.1	1.4	5.0	0.0	2.7

Supersector weighting (top 10)



Country weighting



Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Global Responsible Waste Management Select 30 Index	2.7	7.3	6.2	28.0	26.5	N/A	N/A	6.3	8.7	4.9
STOXX Global 1800 Index	3.3	18.8	14.0	39.2	56.6	N/A	N/A	14.2	11.8	9.5
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
iSTOXX Global Responsible Waste Management Select 30 Index	9.3	8.3	10.9	10.6	14.7	N/A	N/A	0.4	0.7	0.3
STOXX Global 1800 Index	9.3	11.6	16.1	15.6	18.2	N/A	N/A	0.8	0.7	0.5
Index to benchmark	Correlation					Tracking error (%)				
iSTOXX Global Responsible Waste Management Select 30 Index	0.6	0.6	0.7	0.7	0.8	7.9	9.7	11.3	11.8	11.7
Index to benchmark	Beta					Annualized information ratio				
iSTOXX Global Responsible Waste Management Select 30 Index	0.7	0.4	0.5	0.4	0.6	-0.9	-1.9	-0.8	-0.4	-0.5

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

² Based on EURIBOR1M

(USD, gross return), all data as of Jul. 31, 2023

ISTOXX INDICES

ISTOXX® GLOBAL RESPONSIBLE WASTE MANAGEMENT SELECT

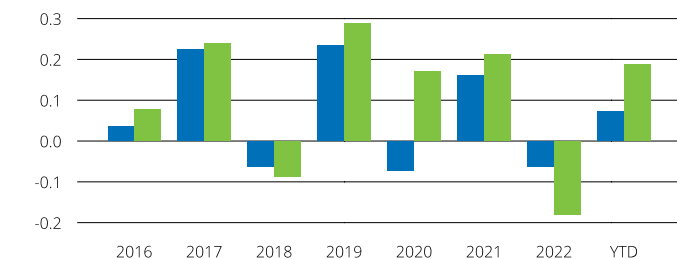
Fundamentals (for last 12 months)

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 Responsible Waste Management Select 30 Index	16.1	12.3	13.5	12.3	1.4	4.4	1.6	2.4
STOXX Global 1800 Index	22.5	18.7	20.1	18.4	0.1	2.5	2.0	9.8

Performance and annual returns⁴

— iSTOXX® Global Responsible Waste Management Select 30 Index

— STOXX® Global 1800 Index



■ iSTOXX® Global Responsible Waste Management Select 30 Index

■ STOXX® Global 1800 Index

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0493856774	IXGRWMSG	IXGRWMSG INDEX	.IXGRWMSG
Gross Return EUR	CH0493856774	IXGRWMSG	IXGRWMSG INDEX	.IXGRWMSG
Net Return EUR	CH0493856733	IXGRWMSN	IXGRWMSN INDEX	.IXGRWMSN
Net Return EUR	CH0493856733	IXGRWMSN	IXGRWMSN INDEX	.IXGRWMSN
Price EUR	CH0493856766	IXGRWMSD	IXGRWMSD INDEX	.IXGRWMSD
Price EUR	CH0493856766	IXGRWMSD	IXGRWMSD INDEX	.IXGRWMSD
Gross Return USD	CH0493856758	IXGRWMSU		.IXGRWMSU
Gross Return USD	CH0493856758	IXGRWMSU		.IXGRWMSU
Net Return USD	CH0493856741	IXGRWMSV		.IXGRWMSV
Net Return USD	CH0493856741	IXGRWMSV		.IXGRWMSV

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

Methodology

The parent index is the STOXX® Global 1800. Companies engaged in controversial activities, or non-compliant with the Global Standards Screening, as well as companies which have no sustainable waste management policies implemented within their business model (as assessed by Sustainalytics) are excluded.

Eligible companies are ranked based on their historical dividend yield; those which do not belong to the top x% within their industry are excluded (x being the square root of the number of eligible stocks divided by the target number of stocks, i.e. 30). All remaining stocks are ranked in descending order in terms of volatility (based on their 3- or 12-month historical volatility in EUR, whichever is higher). The top x% (30 stocks) are then selected for inclusion, provided the final composition includes no more than 5 companies from the same industry, and country exposure not exceeding that of the STOXX Global 1800 index's corresponding country weight by more than 10%. The constituents are weighted by the inverse of their volatility with a cap at 10%.

Quick facts

Weighting	Inverse Volatility weighted
Cap factor	0.1
No. of components	30
Review frequency	Quarterly
Calculation/distribution	dayend
Calculation hours	22:00:00 22:00:00
Base value/base date	100 as of Mar. 19, 2012
History	Available from Mar. 19, 2012
Inception date	Aug. 28, 2019

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/>

DISCLAIMER

STOXX, Deutsche Boerse Group (DBAG) 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, DBAG 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, does not in any way reflect an opinion of STOXX, DBAG or their licensors, research partners or data providers on the merits of that company. Financial instruments based on the STOXX® indices, DAX® indices or on any other indices supported by STOXX are in no way sponsored, endorsed, sold or promoted by STOXX, DBAG or their licensors, research partners or data providers.

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 Mar. 19, 2012 to Jul. 31, 2023

(USD, gross return), all data as of Jul. 31, 2023

ISTOXX INDICES

ISTOXX® GLOBAL RESPONSIBLE WASTE MANAGEMENT SELECT 30 INDEX

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
DANONE	Food, Beverage & Tobacco	France	4.35
Coca-Cola Co.	Food, Beverage & Tobacco	United States	4.21
Johnson & Johnson	Health Care	United States	4.00
MTR Corp. Ltd.	Industrial Goods & Services	Hong Kong	3.95
Haseko Corp.	Construction & Materials	Japan	3.82
Transurban Group	Industrial Goods & Services	Australia	3.79
Kirin Holdings Co. Ltd.	Food, Beverage & Tobacco	Japan	3.72
Wilmar International Ltd.	Food, Beverage & Tobacco	Singapore	3.72
Tosoh Corp.	Chemicals	Japan	3.67
Daiwa House Industry Co. Ltd.	Consumer Products & Services	Japan	3.65

⁵ Based on the composition as of Jul. 31, 2023