

ISTOXX® NORTHERN TRUST DEVELOPED MARKETS HIGH DIVIDEND CLIMATE ESG INDEX

Index description

The iSTOXX Northern Trust Developed 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 STOXX Global 1800 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 with respect to the STOXX Global 1800 Index.

Key facts

»Derived from the STOXX Global 1800 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.

»Uses Axioma's factor risk models and optimization to control for unintended systematic exposures.

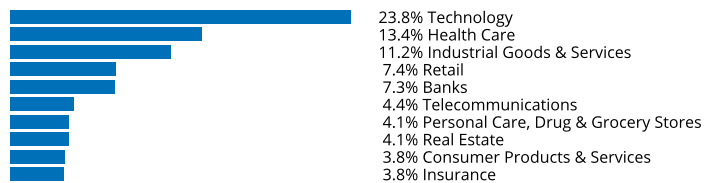
»Ensures tradability by managing turnover.

»Ensures diversification using country and industry controls.

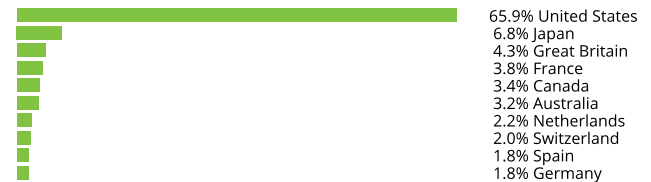
Descriptive statistics

| Index | Market cap (CHF bn.) | | Components (CHF bn.) | | | | Component weight (%) | | Turnover (%) |
|---|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| iSTOXX Northern Trust Developed Markets High Dividend Climate ESG Index | N/A | 101.8 | 0.5 | 0.4 | 6.5 | 0.0 | 6.4 | 0.0 | 0.0 |
| STOXX Global 1800 Index | 62,937.0 | 57,048.3 | 31.7 | 11.1 | 2,903.0 | 1.4 | 5.1 | 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 Northern Trust Developed Markets High Dividend Climate ESG Index | 3.6 | 6.6 | 6.8 | 30.8 | 31.2 | N/A | N/A | 6.8 | 9.3 | 5.6 |
| STOXX Global 1800 Index | 6.0 | 13.6 | 16.5 | 33.0 | 40.5 | N/A | N/A | 16.7 | 10.0 | 7.1 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| iSTOXX Northern Trust Developed Markets High Dividend Climate ESG Index | 9.7 | 12.6 | 15.2 | 15.0 | 18.1 | N/A | N/A | 0.2 | 0.6 | 0.2 |
| STOXX Global 1800 Index | 10.6 | 12.0 | 16.6 | 15.6 | 18.1 | N/A | N/A | 0.8 | 0.6 | 0.4 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| iSTOXX Northern Trust Developed Markets High Dividend Climate ESG Index | 0.8 | 0.8 | 0.8 | 0.8 | 0.9 | 6.1 | 8.5 | 9.5 | 8.7 | 7.8 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| iSTOXX Northern Trust Developed Markets High Dividend Climate ESG Index | 0.8 | 0.8 | 0.8 | 0.8 | 0.9 | -4.4 | -1.7 | -1.0 | -0.1 | -0.2 |

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

² Based on EURIBOR1M

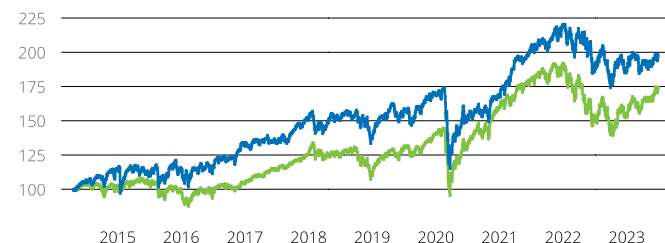
(CHF, net return), all data as of Jun. 30, 2023

ISTOXX INDICES

ISTOXX® NORTHERN TRUST DEVELOPED MARKETS HIGH

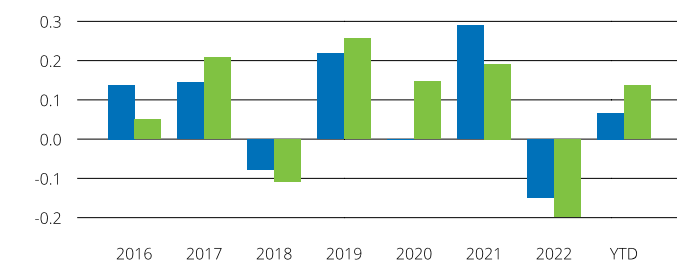
Fundamentals (for last 12 months)

| 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 Northern Trust Developed Markets High Dividend Climate ESG Index | 18.6 | 15.7 | 17.1 | 15.7 | 2.7 | 2.8 | 1.7 | 14.6 |
| STOXX Global 1800 Index | 23.7 | 18.3 | 19.7 | 18.0 | 0.1 | 2.0 | 1.9 | 10.8 |

Performance and annual returns⁴

— ISTOXX® Northern Trust Developed Markets High Dividend Climate ESG Index

— STOXX® Global 1800 Index



■ ISTOXX® Northern Trust Developed Markets High Dividend Climate ESG Index

■ STOXX® Global 1800 Index

Methodology

The index is derived from the STOXX Global 1800 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.

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|----------|-----------|-----------|
| Gross Return CHF | CH0576209602 | ISXNDDGD | | .ISXNDDGD |
| Net Return CHF | CH0576209693 | ISXNDDD | | .ISXNDDD |
| Price CHF | CH0576209685 | ISXNDDC | | .ISXNDDC |
| Gross Return EUR | CH0576209701 | ISXNDDGR | | .ISXNDDGR |
| Net Return EUR | CH0576209594 | ISXNDDR | | .ISXNDDR |
| Price EUR | CH0576209792 | ISXNDDP | | .ISXNDDP |
| Gross Return GBP | CH0576209560 | ISXNDDGH | | .ISXNDDGH |
| Net Return GBP | CH0576209743 | ISXNDDH | | .ISXNDDH |
| Price GBP | CH0576209644 | ISXNDDG | | .ISXNDDG |
| Gross Return USD | CH0576209628 | ISXNDDGV | | .ISXNDDGV |

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

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 Apr. 22, 2014 |
| History | Available daily as of Apr. 22, 2014 |
| Inception date | Oct. 23, 2020 |

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

CONTACT DETAILS

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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

Through STOXX Ltd., Qontigo offers customized indices, which are tailored to specific client or mandate needs. Qontigo offers a wide range of customization, in terms of component selection, weighting schemes and personalized calculation methodologies.

³ Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Apr. 22, 2014 to Jun. 30, 2023

ISTOXX INDICES

ISTOXX® NORTHERN TRUST DEVELOPED MARKETS HIGH DIVIDEND
CLIMATE ESG INDEXTop 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|------------------------|-----------------------------|----------------|-------------------|
| Apple Inc. | Technology | United States | 6.37 |
| Microsoft Corp. | Technology | United States | 5.70 |
| NVIDIA Corp. | Technology | United States | 2.49 |
| Johnson & Johnson | Health Care | United States | 1.70 |
| MasterCard Inc. Cl A | Industrial Goods & Services | United States | 1.64 |
| Merck & Co. Inc. | Health Care | United States | 1.50 |
| Home Depot Inc. | Retail | United States | 1.49 |
| Accenture PLC Cl A | Industrial Goods & Services | United States | 1.41 |
| Texas Instruments Inc. | Technology | United States | 1.26 |
| ABBVIE | Health Care | United States | 1.23 |

⁵ Based on the composition as of Jun. 30, 2023