

ISTOXX® GLOBAL ESG DIVIDEND TREND INDEX

Index description

The iSTOXX Global ESG Dividend Trend Index selects 20 liquid stocks with low volatility and high dividend yield, that have improved or maintained their ESG scores in the last year. Companies that are non-compliant with the Global Standards Screening (GSS) or are involved in Controversial Weapons activities, as identified by Sustainalytics, are excluded. Additionally, companies involved in Adult Entertainment, Gambling, Conventional Oil & Gas, Unconventional Oil & Gas (Arctic Oil and Gas Exploration, Oil Sands and Shale Energy), Nuclear Power, Thermal Coal, Tobacco, Weapons (Small Arms and Military Contracting), Aerospace and Defense are also excluded. An additional filter excludes poor ESG performers from the index.

Key facts

» Selection of 20 liquid stocks with high dividend yield and low volatility from a range of companies that have improved or maintained their ESG performance in the previous year.

» Liquidity filter ensures replicability.

» Companies are Global Standards Screening (GSS) compliant and are not involved in Controversial Weapons.

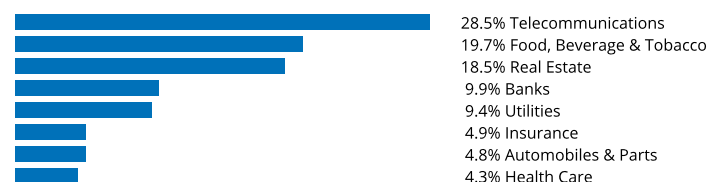
» Product involvement filters are applied.

» Companies with the lowest ESG scores are filtered out.

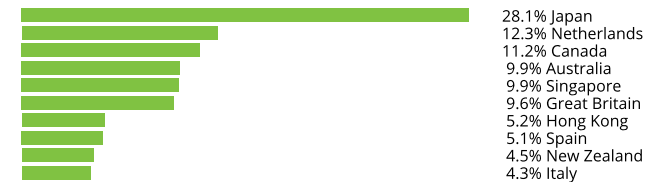
Descriptive statistics

| Index | Market cap (EUR bn.) | | Components (EUR bn.) | | | | Component weight (%) | | Turnover (%) |
|---|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| iSTOXX Global ESG Dividend Trend Index | N/A | 1.0 | 0.0 | 0.0 | 0.1 | 0.0 | 6.8 | 4.2 | 390.8 |
| iSTOXX Global ESG Trend Select 30 Index | N/A | 1.0 | 0.0 | 0.0 | 0.0 | 0.0 | 4.3 | 2.8 | 227.8 |

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 ESG Dividend Trend Index | -1.2 | -0.8 | -8.0 | -1.7 | -12.7 | N/A | N/A | -8.1 | -0.6 | -2.7 |
| iSTOXX Global ESG Trend Select 30 Index | -1.6 | -0.1 | -6.6 | 10.8 | -4.9 | N/A | N/A | -6.6 | 3.5 | -1.0 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| iSTOXX Global ESG Dividend Trend Index | 7.7 | 10.4 | 10.7 | 9.8 | 12.2 | N/A | N/A | -1.0 | -0.0 | -0.2 |
| iSTOXX Global ESG Trend Select 30 Index | 6.6 | 7.2 | 8.3 | 9.5 | 13.4 | N/A | N/A | -1.1 | 0.4 | -0.1 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| iSTOXX Global ESG Dividend Trend Index | 0.7 | 0.6 | 0.7 | 0.7 | 0.8 | 5.4 | 8.5 | 8.0 | 7.6 | 8.1 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| iSTOXX Global ESG Dividend Trend Index | 0.8 | 0.9 | 0.9 | 0.7 | 0.7 | 0.9 | -0.2 | -0.2 | -0.6 | -0.3 |

¹ For information on data calculation, please refer to [STOXX calculation reference guide](#).

² Based on EURIBOR1M

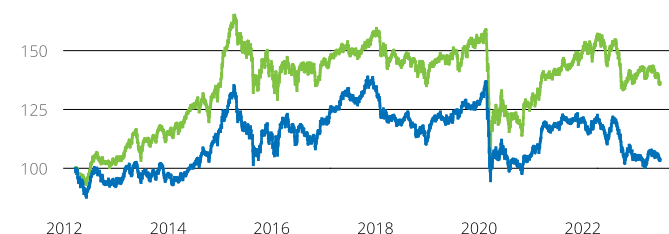
(EUR, price), all data as of Jun. 30, 2023

ISTOXX INDICES

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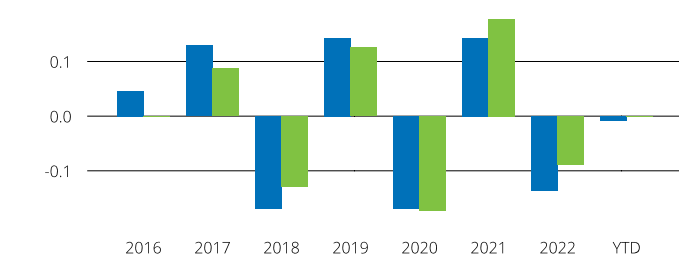
Fundamentals (for last 12 months)

| 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 Dividend Trend Index | 14.1 | 14.3 | 14.1 | 14.3 | 1.7 | 8.6 | 1.8 | 71.6 |
| iSTOXX Global ESG Trend Select 30 Index | 14.8 | 11.4 | 12.4 | 11.4 | 1.2 | 4.4 | 1.6 | 1.1 |

Performance and annual returns⁴

— iSTOXX® Global ESG Dividend Trend Index

— iSTOXX® Global ESG Trend Select 30 Index



■ iSTOXX® Global ESG Dividend Trend Index

■ iSTOXX® Global ESG Trend Select 30 Index

Methodology

The parent index is the STOXX® Global 1800 Index. Components that are engaged in controversial activities or are not Global Standards Screening (GSS) compliant, are excluded. Moreover, only companies that have not suffered a decrease in their ESG score, as calculated by Sustainalytics, in the last 12 months are considered eligible for selection. In addition, the eligible companies are ranked based on their current ESG score; the bottom 20% of companies are excluded. Remaining Constituents are sorted in descending order in terms of their dividend yield and the top 80 (highest dividend yield) stocks are selected. Here, the 20 companies with the lowest volatility are selected for inclusion in the index.

The index is weighted by the inverse of the selected stocks' volatility; component weight is capped at 10%.

The index composition is reviewed quarterly.

The detailed methodology including the calculation formula and the list of sectors can be found in our rulebooks: www.stoxx.com/rulebook

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|-----------|-----------------|-----------|
| Gross Return EUR | CH1124567368 | .IXESGDTG | .IXESGDTG INDEX | .IXESGDTG |
| Net Return EUR | CH1124567400 | .IXESGDTN | .IXESGDTN INDEX | .IXESGDTN |
| Price EUR | CH1124567350 | .IXESGDTP | .IXESGDTP INDEX | .IXESGDTP |
| Gross Return USD | CH1124567384 | .IXESGDTU | | .IXESGDTU |
| Net Return USD | CH1124567376 | .IXESGDTV | | .IXESGDTV |
| Price USD | CH1124567392 | .IXESGDTL | | .IXESGDTL |

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

Quick facts

| | |
|--------------------------|------------------------------|
| Weighting | Inverse Volatility weighted |
| Cap factor | 0.1 |
| No. of components | 20 |
| Review frequency | Quarterly |
| Calculation/distribution | realtime 15 sec |
| Calculation hours | 00:00:00 22:15:00 |
| Base value/base date | 100 as of Mar. 19, 2012 |
| History | Available from Mar. 19, 2012 |
| Inception date | Jul. 16, 2021 |

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

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

⁴ STOXX data from Mar. 19, 2012 to Jun. 30, 2023

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|-------------------------------|--------------------------|----------------|-------------------|
| KPN | Telecommunications | Netherlands | 6.82 |
| BCE Inc. | Telecommunications | Canada | 6.33 |
| TELSTRA GROUP | Telecommunications | Australia | 5.60 |
| JDE PEET S | Food, Beverage & Tobacco | Netherlands | 5.45 |
| HKT TRUST & HKT | Telecommunications | Hong Kong | 5.20 |
| Redeia Corporacion | Utilities | Spain | 5.10 |
| Oversea-Chinese Banking Corp. | Banks | Singapore | 5.06 |
| HULIC | Real Estate | Japan | 5.04 |
| NOMURA REIT.MASTER FUND | Real Estate | Japan | 5.04 |
| DIAGEO | Food, Beverage & Tobacco | Great Britain | 5.03 |

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