ISTOXX INDICES

Index description

The iSTOXX Global Ethical 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 in alignment with the moral and social teachings of the Christian religion (social, environmental, ethical and economic responsibility). Industry and country 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), Animal Testing, Fur and Specialty Retail, Adult Entertainment, Alcoholic Beverages, Gambling, Tobacco, Abortion, Contraceptives, Human Embryonic Stem Cells, Genetically Modified Plants and Seeds, Pesticides, Palm Oil, Predatory Lending, Unconventional Oil & Gas (Arctic Oil and Gas Exploration, Oil Sands and Shale Energy), Conventional Oil & Gas, Thermal Coal, and Nuclear Power are also excluded.

Key facts

»Selection of 30 liquid stocks with low volatility and high dividend yield

»Liquidity filter ensure replicability

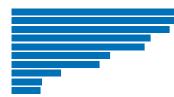
»Companies are Global Standards Screening-compliant and are not involved in Controversial Weapons

»Product involvement filters are applied to ensure that companies are in alignment with the moral and social teachings of the Christian religion

Descriptive statistics

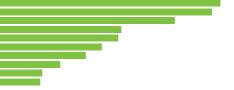
Index	Market cap (EUR bn.)		.) Components (EUR bn.)		Component weight (%)		Turnover (%)		
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
iSTOXX Global Ethical Select 30 Index	N/A	98.9	3.3	3.2	4.7	2.3	4.7	2.3	216.0
STOXX Global Select 100 EUR Index	N/A	1.0	0.0	0.0	0.0	0.0	1.5	0.8	133.2

Supersector weighting (top 10)



15.3% Insurance 15.0% Telecommunications 14.1% Real Estate 12.4% Banks 11.9% Industrial Goods & Services 8.8% Automobiles & Parts 7.9% Personal Care, Drug & Grocery Stores 4.4% Travel & Leisure 2.7% Utilities 2.6% Retail

Country weighting



17.0% Canada 16.4% Japan 13.6% Singapore 9.4% Germany 9.2% Australia 8.0% Great Britain 6.7% Switzerland 4.8% United States 3.4% Spain 3.3% Hong Kong

Risk and return figures¹

			R	eturn (%)			Anr	ualized ret	turn (%)
Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
-1.2	1.4	-0.5	31.1	11.5	N/A	N/A	-0.5	9.5	2.2
-0.8	-1.3	-6.6	8.8	-10.4	N/A	N/A	-6.7	2.9	-2.2
Annualized volatility (%) Annualized Sharpe ra						pe ratio ²			
7.0	8.1	10.0	10.3	13.6	N/A	N/A	-0.3	0.9	0.2
5.5	7.3	8.1	8.8	13.3	N/A	N/A	-1.1	0.3	-0.2
Correlation					Tracking error (%)				
0.9	0.9	0.9	0.9	0.9	3.0	3.8	5.0	5.0	4.7
Beta Annualized information r						ation ratio			
1.2	1.0	1.1	1.0	1.0	-1.6	1.4	1.3	1.3	0.9
	-1.2 -0.8 	-1.2 1.4 -0.8 -1.3 7.0 8.1 5.5 7.3 0.9 0.9	-1.2 1.4 -0.5 -0.8 -1.3 -6.6 7.0 8.1 10.0 5.5 7.3 8.1 0.9 0.9 0.9	Last month YTD 1Y 3Y -1.2 1.4 -0.5 31.1 -0.8 -1.3 -6.6 8.8 Annualized vo Annualized vo 30.1 30.2 7.0 8.1 10.0 10.3 10.3 5.5 7.3 8.1 8.8 Co 0.9 0.9 0.9 0.9 0.9	-1.2 1.4 -0.5 31.1 11.5 -0.8 -1.3 -6.6 8.8 -10.4 Annualized volatility (%) 7.0 8.1 10.0 10.3 13.6 5.5 7.3 8.1 8.8 13.3 Correlation 0.9 0.9 0.9 0.9 Beta	Last month YTD 1Y 3Y 5Y Last month -1.2 1.4 -0.5 31.1 11.5 N/A -0.8 -1.3 -6.6 8.8 -10.4 N/A -0.8 -1.3 -6.6 8.8 -10.4 N/A -0.8 7.0 8.1 10.0 10.3 13.6 N/A 5.5 7.3 8.1 8.8 13.3 N/A Correlation 0.9 0.9 0.9 0.9 3.0 Beta	Last month YTD 1Y 3Y 5Y Last month YTD -1.2 1.4 -0.5 31.1 11.5 N/A N/A -0.8 -1.3 -6.6 8.8 -10.4 N/A N/A -0.8 -1.3 -6.6 8.8 -10.4 N/A N/A Annualized volatility (%) Correlation -0.5 7.3 8.1 8.8 13.3 N/A N/A -0.5 7.3 8.1 8.8 13.3 N/A N/A	Last month YTD 1Y 3Y 5Y Last month YTD 1Y -1.2 1.4 -0.5 31.1 11.5 N/A N/A -0.5 -0.8 -1.3 -6.6 8.8 -10.4 N/A N/A -6.7 Annualized volatility (%) Annualized volatility	Last month YTD 1Y 3Y 5Y Last month YTD 1Y 3Y -1.2 1.4 -0.5 31.1 11.5 N/A N/A -0.5 9.5 -0.8 -1.3 -6.6 8.8 -10.4 N/A N/A -0.5 9.5 Annualized volatility (%) Annualized volatility (%) 7.0 8.1 10.0 10.3 13.6 N/A N/A -0.3 0.9

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

² Based on EURIBOR1M



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

ISTOXX INDICES ISTOXX® GLOBAL ETHICAL SELECT 30 INDEX

Fundamentals (for last 12 months)

Index		rice/earnings incl. negative		rice/earnings excl. negative	Price/ book	Dividend yield (%) ³	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
iSTOXX Global Ethical Select 30 Index	14.5	11.1	12.1	11.1	1.2	4.3	1.0	4.3
STOXX Global Select 100 EUR Index	14.1	12.9	14.0	12.9	1.3	4.2	1.2	1.4

Performance and annual returns⁴



Methodology

The parent index is the STOXX Global 1800. First, companies that are noncompliant with Global Standards Screening or engaged in controversial activities are excluded. Product involvement filters are applied to exclude companies that are not in alignment with the moral and social teachings of the Christian religion. The eligible companies are ranked based on their dividend yield - the top x% highest dividend yield companies proceed to the next step (x being calculated as the square root of the number of stocks in the base universe divided by the target number of stocks in the Select index). All remaining companies are ranked based on their volatility - the 30 companies with the lowest volatility are selected such that country and industry diversification constraints are met.

The index is weighted by the inverse of the selected stocks' volatility; the 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/rulebooks

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH0507651831	IXGES3GR	-	.IXGES3GR
Net Return	EUR	CH0507651823	IXGES3R		.IXGES3R
Price	EUR	CH0507651799	IXGES3P	IXGES3P INDEX	.IXGES3P
Gross Return	USD	CH0507651849	IXGES3GV		.IXGES3GV
Net Return	USD	CH0507651807	IXGES3V		.IXGES3V
Price	USD	CH0507651815	IXGES3L		.IXGES3L

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

Quick facts

Weighting	Inverse Volatility Weighted
Cap factor	0.1
No. of components	30
Review frequency	Quarterly
Calculation/distribution	realtime
Calculation hours	0:00:01.0000000 22:15:00.0000000
Base value/base date	100 as of Mar. 19, 2012
History	Available from Mar. 19, 2012
Inception date	Nov. 20, 2019
To learn more about the ince see our data vendor code she	ption date, the currency, the calculation hours and historical values, please set.

CONTACT DETAILS

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

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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

ISTOXX INDICES ISTOXX® GLOBAL ETHICAL SELECT 30 INDEX

Top 10 Components⁵

Company	Supersector	Country	Weight (%)	
Oversea-Chinese Banking Corp.	Banks	Singapore	4.70	
BCE Inc.	Telecommunications	Canada	4.44	
DBS Group Holdings Ltd.	Banks	Singapore	4.43	
Singapore Airlines Ltd.	Travel & Leisure	Singapore	4.42	
TELUS	Telecommunications	Canada	4.26	
Power Corp. of Canada	Insurance	Canada	4.22	
Sun Life Financial Inc.	Insurance	Canada	4.11	
Nippon Building Fund Inc.	Real Estate	Japan	3.78	
ALLIANZ	Insurance	Germany	3.71	
Japan Metropolitan Fund Invest	Real Estate	Japan	3.59	

 $^{\rm 5}$ Based on the composition as of Jun. 30, 2023