

ISTOXX® GLOBAL CLIMATE CHANGE ESG INDEX

Index description

The iSTOXX Global Climate Change ESG Index is based on liquid securities from the STOXX Global 1800 Index. The index is constructed to follow the EU Paris-Aligned Benchmark (EU PAB) requirements outlined in the Commission Delegated Regulation (EU) 2020/1818 supplementing Regulation (EU) 2016/1011 of the European Parliament and of the Council as regards minimum standards for EU Paris-aligned Benchmarks

Companies identified as non-compliant based on Sustainalytics Global Standards Screening (GSS) assessment or are involved in Controversial Weapons are not eligible for selection. Tobacco Producers, as identified by ISS ESG, are also not eligible. Securities that generate revenues above a certain threshold from coal, oil and gas exploration or processing activities are excluded. Additionally, securities that derive more than 10% of their revenues from thermal coal-based power generation, or more than 50% from power generation with carbon intensity of lifecycle emissions higher than 100gCO₂e/kWh are not considered for selection. Furthermore, STOXX will exclude companies that ISS ESG assesses to have Significant Obstruction in the UN SDGs 12,13,14 and 15 or have involvement in the production of military equipment and/or the provision of related services.

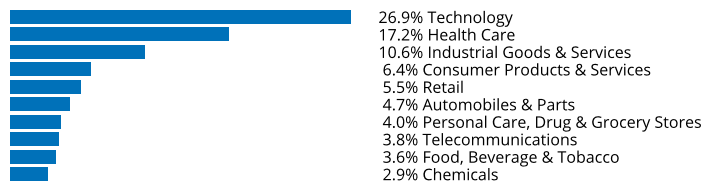
Key facts

- »The indices are designed to help investors shift towards a low-carbon economy and align investments to the Paris Climate Agreement
- »Scope 1, Scope 2 and Scope 3 are used across all sectors from the first date of the index construction
- »The indices aim to reduce their greenhouse gases emission intensity by at least 50% when compared to their underlying benchmarks
- »Sectors key to the low-carbon transition, high climate impact sectors, are not underweighted relative to the underlying benchmarks
- »The STOXX Paris-Aligned Benchmark Indices are designed to meet the year on year 7% decarbonization target
- »Indices overweight securities with concrete targets and emission reduction targets verified by the Science Based Target initiative (SBTi)

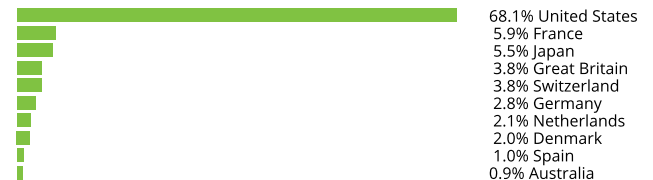
Descriptive statistics

| 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 Climate Change ESG Index | N/A | 111.4 | 0.1 | 0.0 | 5.2 | 0.0 | 4.7 | 0.0 | 23.2 |
| 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 Global Climate Change ESG Index | 5.8 | 18.2 | 18.7 | 35.2 | 57.8 | N/A | N/A | 18.9 | 10.6 | 9.7 |
| 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 Global Climate Change ESG Index | 11.1 | 12.8 | 17.3 | 16.2 | 18.2 | N/A | N/A | 0.8 | 0.6 | 0.5 |
| 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 Global Climate Change ESG Index | 0.9 | 1.0 | 1.0 | 1.0 | 1.0 | 3.8 | 3.1 | 2.9 | 2.5 | 2.4 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| iSTOXX Global Climate Change ESG Index | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | -0.4 | 2.6 | 0.7 | 0.2 | 1.0 |

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

² Based on EURIBOR1M

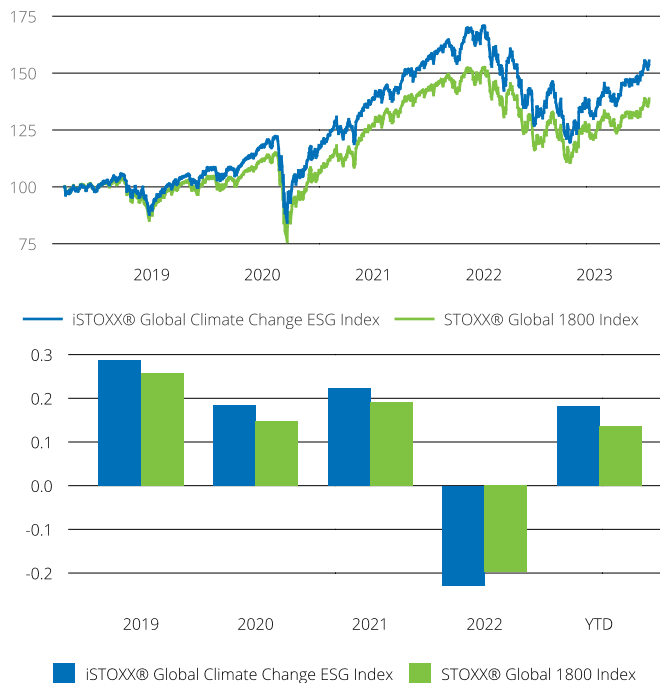
(USD, price), all data as of Jun. 30, 2023

ISTOXX INDICES

ISTOXX® GLOBAL CLIMATE CHANGE ESG INDEX

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 Climate Change ESG Index | 30.7 | 21.4 | 26.8 | 21.3 | 4.2 | 1.7 | 2.3 | 17.5 |
| STOXX Global 1800 Index | 23.7 | 18.3 | 19.7 | 18.0 | 0.1 | 2.0 | 1.9 | 10.8 |

Performance and annual returns⁴

Methodology

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Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|----------|----------------|-----------|
| Gross Return EUR | CH0462361657 | SXGPABWG | | .SXGPABWG |
| Net Return EUR | CH0462361640 | SXGPABWR | SXGPABWR INDEX | .SXGPABWR |
| Price EUR | CH0462361632 | SXGPABWE | SXGPABWE INDEX | .SXGPABWE |
| Gross Return USD | CH0462361681 | SXGPABWV | | .SXGPABWV |
| Net Return USD | CH0462361673 | SXGPABWU | SXGPABWU INDEX | .SXGPABWU |
| Price USD | CH0462361665 | SXGPABWL | | .SXGPABWL |

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

Quick facts

| | |
|--------------------------|------------------------------|
| Weighting | Price-weighted |
| Cap factor | Optimization process |
| No. of components | Variable |
| Review frequency | Annual |
| Calculation/distribution | Realtime 15 sec |
| Calculation hours | 00:00:00 22:15:00 |
| Base value/base date | 100 as of March 19, 2018 |
| History | Available from Mar. 19, 2018 |
| Inception date | May. 13, 2022 |

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, 2018 to Jun. 30, 2023

ISTOXX® GLOBAL CLIMATE CHANGE ESG INDEX

Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|------------------------|-----------------------------|----------------|-------------------|
| Apple Inc. | Technology | United States | 4.67 |
| Microsoft Corp. | Technology | United States | 4.56 |
| TESLA | Automobiles & Parts | United States | 4.15 |
| Amazon.com Inc. | Retail | United States | 3.85 |
| VISA Inc. Cl A | Industrial Goods & Services | United States | 2.42 |
| NVIDIA Corp. | Technology | United States | 2.16 |
| ALPHABET CLASS C | Technology | United States | 2.07 |
| MasterCard Inc. Cl A | Industrial Goods & Services | United States | 1.87 |
| Johnson & Johnson | Health Care | United States | 1.66 |
| META PLATFORMS CLASS A | Technology | United States | 1.63 |

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