ISTOXX INDICES

ISTOXX® MUTB GLOBAL ESG QUALITY 200 INDEX

Index description

The iSTOXX MUTB ESG Quality 200 Indices aim to capture the performance of high-quality ESG-compliant companies in their respective region. Companies non-compliant based on Sustanalitics Global Standards Screening Assessment or involved in Controversial Weapons are excluded. Selection is based on a combined screening and ranking of ESG scores and four fundamental indicators (profitability, leverage, cash flow generation ability and business stability). Stocks need to fulfill minimum liquidity criteria before being added to the index.

Key facts

»Investing in high-quality ESG-compliant companies with sustainable profitability

»ESG screening excludes companies non-compliant based on Sustanalitics Global Standards Screening Assessment or involved in Controversial Weapons

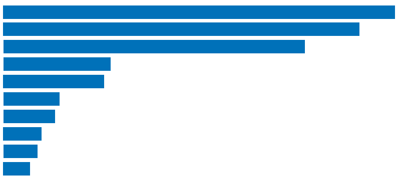
»Diversification through broad selection and capping of component weights at 2%

»Tradability ensured through liquidity requirements

Descriptive statistics

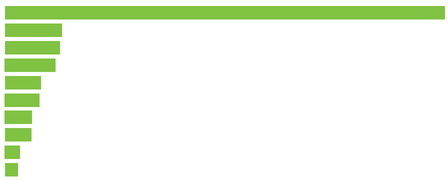
Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
iSTOXX MUTB Global ESG Quality 200 Index	7,549.4	6,806.4	34.2	17.6	212.5	0.4	3.1	0.0	40.9
STOXX Global 1800 Index	59,488.6	53,922.1	30.0	10.4	2,655.1	0.4	4.9	0.0	3.1

Supersector weighting (top 10)



24.3% Industrial Goods & Services
22.1% Technology
18.7% Health Care
6.6% Financial Services
6.2% Consumer Products & Services
3.5% Chemicals
3.2% Insurance
2.4% Retail
2.1% Media
1.7% Food, Beverage & Tobacco

Country weighting



54.4% United States
7.0% Switzerland
6.8% Great Britain
6.3% France
4.4% Japan
4.3% Germany
3.4% Denmark
3.3% Netherlands
1.9% Italy
1.6% Canada

Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX MUTB Global ESG Quality 200 Index	-1.3	9.9	6.7	37.2	60.4	N/A	N/A	6.6	11.1	9.9
STOXX Global 1800 Index	-1.1	8.4	2.5	36.7	47.2	N/A	N/A	2.6	11.1	8.1
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
iSTOXX MUTB Global ESG Quality 200 Index	13.0	13.6	18.8	16.8	19.0	N/A	N/A	0.2	0.6	0.5
STOXX Global 1800 Index	10.7	12.4	17.9	16.0	18.1	N/A	N/A	0.0	0.6	0.4
Index to benchmark	**Correlation**					**Tracking error (%)**				
iSTOXX MUTB Global ESG Quality 200 Index	1.0	0.9	1.0	1.0	1.0	4.0	4.4	4.7	4.5	4.3
Index to benchmark	**Beta**					**Annualized information ratio**				
iSTOXX MUTB Global ESG Quality 200 Index	1.1	1.1	1.0	1.0	1.0	-0.6	0.8	0.9	-0.0	0.3

[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on EURIBOR1M

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

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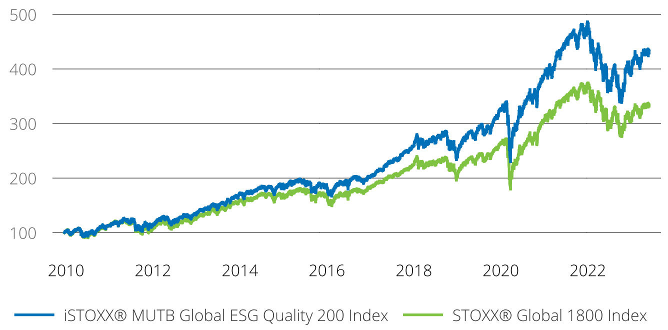
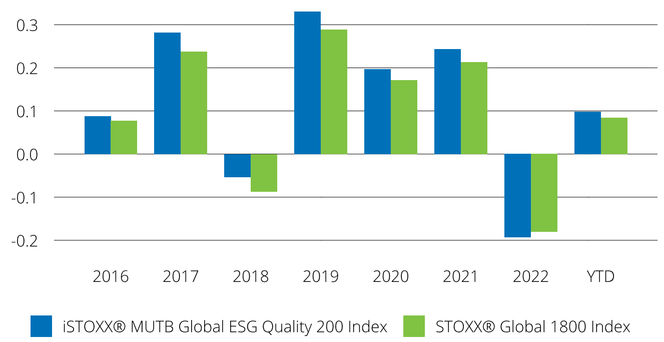
Fundamentals (for last 12 months)

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 MUTB Global ESG Quality 200 Index	21.0	18.0	20.8	17.6	4.2	2.2	2.1	18.8
STOXX Global 1800 Index	22.3	17.2	18.6	16.9	0.1	2.2	1.8	6.0

Performance and annual returns[4]





Methodology

The iSTOXX MUTB ESG Quality 200 Indices aim to capture the performance of high-quality ESG-compliant companies from their respective parent universe. First, companies non-compliant based on Sustanalitics Global Standards Screening Assessment or involved in Controversial Weapons are excluded. Companies are then selected based on a combined screening and ranking of ESG scores and four fundamental indicators (profitability, leverage, cash flow generation ability and business stability). Stocks need to fulfill minimum liquidity criteria before being added to the index.

The constituents are weighted according to free-float market capitalization with a cap at 2%. The indices are reviewed semi-annually in June and December and rebalanced quarterly.

The detailed methodology including the calculation formula can be found in our rulebooks: www.stoxx.com/rulebooks

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH0445341016	ISMGESGG		.ISMGESGG
Net Return	EUR	CH0445340869	ISMGESGN		.ISMGESGN
Price	EUR	CH0445340984	ISMGESGP		.ISMGESGP
Gross Return	JPY	CH0445340786	ISMGESGK	ISMGESGK INDEX	.ISMGESGK
Net Return	JPY	CH0445340810	ISMGESGT		.ISMGESGT
Price	JPY	CH0445340851	ISMGESGY		.ISMGESGY
Gross Return	USD	CH0445340828	ISMGESGU	ISMGESGU INDEX	.ISMGESGU
Net Return	USD	CH0445340893	ISMGESGV		.ISMGESGV
Price	USD	CH0445340950	ISMGESGL		.ISMGESGL

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

Quick facts

Weighting	based on free-float market capitalization
Cap factor	0.02
No. of components	200
Review frequency	semiannually
Calculation/distribution	dayend
Calculation hours	22:15:00 22:15:00
Base value/base date	100 as of Dec. 18, 2009
Inception date	Nov. 28, 2018

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] gr. div. yield is calculated as gr. return index return minus price index return

[4] STOXX data from Dec. 18, 2009 to May 31, 2023

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

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
NVIDIA Corp.	Technology	United States	3.12
ADOBE	Technology	United States	2.39
Accenture PLC Cl A	Industrial Goods & Services	United States	2.28
ASML HLDG	Technology	Netherlands	2.24
ROCHE HLDG P	Health Care	Switzerland	2.16
NOVO NORDISK B	Health Care	Denmark	2.15
MasterCard Inc. Cl A	Industrial Goods & Services	United States	1.99
Merck & Co. Inc.	Health Care	United States	1.98
VISA Inc. Cl A	Industrial Goods & Services	United States	1.94
Bristol-Myers Squibb Co.	Health Care	United States	1.87

[5] Based on the composition as of May 31, 2023