

ISTOXX® MUTB GLOBAL PARIS ALIGNED INDEX

Index description

The ISTOXX MUTB Japan Paris Aligned Index is designed to help investors shift towards a low-carbon economy.

This index is based on liquid securities selected from its parent index, STOXX Japan 1800.

Companies identified as non-compliant according to their Global Standards Screening (GSS) assessment or that are involved in Very Severe ESG Controversies or Controversial Weapons or Tobacco Production, are not eligible for selection.

Securities that generate revenues above a certain threshold from coal, oil and gas exploration or processing activities, or from fossil fuel-based power generation are not considered for selection.

Furthermore, companies that ISS ESG assesses to have Significant Obstruction in the UN SDGs 12,13,14 and 15 are excluded from the selection universe.

The weighing process follows an optimization model that minimizes its exposure to a risk score consisting of four sustainable terms subject to

Key facts

»Created to help investors shift towards a low carbon economy by aligning with a 2C scenario.

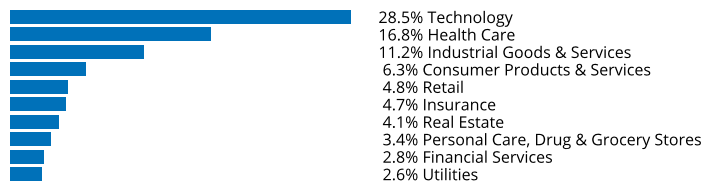
»The indices aim to reduce their greenhouse gases emission intensity by at least 50%, when compared to their underlying benchmarks, or to provide 7% year on year decarbonization choosing the lowest of those two targets.

»The aggregate sector exposure to low-carbon transition, high climate impact sectors is not overweight, relative its parent index.

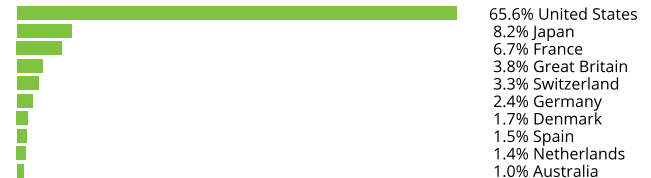
Descriptive statistics

| Index | Market cap (EUR bn.) | | Components (EUR bn.) | | | | Component weight (%) | | Turnover (%) |
|--|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| iSTOXX MUTB Global Paris Aligned Index | N/A | 1,682.4 | 4.9 | 2.3 | 91.7 | 0.0 | 5.5 | 0.0 | N/A |
| STOXX Global 1800 Index | 55,809.5 | 50,587.4 | 28.1 | 9.7 | 2,490.5 | 0.4 | 4.9 | 0.0 | 3.1 |

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 MUTB Global Paris Aligned Index | 3.1 | 10.4 | 4.5 | 32.3 | N/A | N/A | N/A | 4.5 | 9.7 | N/A |
| STOXX Global 1800 Index | 2.1 | 7.3 | 0.8 | 34.3 | 44.8 | N/A | N/A | 0.8 | 10.4 | 7.8 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| iSTOXX MUTB Global Paris Aligned Index | 11.1 | 12.1 | 15.8 | 14.9 | N/A | N/A | N/A | 0.1 | 0.6 | N/A |
| STOXX Global 1800 Index | 10.9 | 12.2 | 15.9 | 15.0 | 17.6 | N/A | N/A | -0.1 | 0.6 | 0.4 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| iSTOXX MUTB Global Paris Aligned Index | 1.0 | 1.0 | 1.0 | 1.0 | N/A | 2.6 | 2.9 | 3.3 | 3.3 | N/A |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| iSTOXX MUTB Global Paris Aligned Index | 1.0 | 1.0 | 1.0 | 1.0 | N/A | 4.2 | 1.9 | 0.9 | -0.3 | N/A |

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

² Based on EURIBOR1M

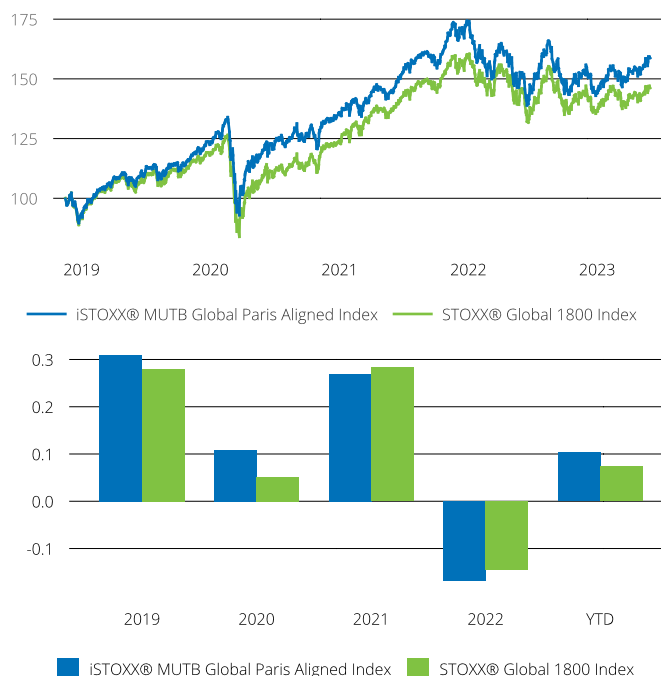
(EUR, price), all data as of May 31, 2023

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 MUTB Global Paris Aligned Index | 30.2 | 21.1 | 26.4 | 20.9 | 4.3 | 1.5 | 3.0 | 22.6 |
| STOXX Global 1800 Index | 22.3 | 17.2 | 18.6 | 16.9 | 0.1 | 1.7 | 1.8 | 6.0 |

Performance and annual returns⁴

Methodology

The MUTB Paris Aligned Index Family is designed to help investors shift towards a low-carbon economy. Each index is based on a selection of liquid securities from its parent index.

Companies identified as non-compliant according to their Global Standards Screening (GSS) assessment or that are involved in Very Severe ESG Controversies or Controversial Weapons or Tobacco Production, are not eligible for selection. Securities that generate revenues above a certain threshold from coal, oil and gas exploration or processing activities, or from fossil fuel-based power generation are not considered for selection.

Furthermore, companies that ISS ESG assesses to have Significant Obstruction in the UN SDGs 12,13,14 and 15 are excluded from the selection universe.

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|----------|----------------|-----------|
| Gross Return EUR | CH1258176119 | ISMUGLGR | | .ISMUGLGR |
| Net Return EUR | CH1258176275 | ISMUGLR | | .ISMUGLR |
| Price EUR | CH1258176192 | ISMUGLP | | .ISMUGLP |
| Gross Return JPY | CH1258176226 | ISMUGLYG | ISMUGLYG INDEX | .ISMUGLYG |
| Net Return JPY | CH1258176358 | ISMUGLYN | ISMUGLYN INDEX | .ISMUGLYN |
| Price JPY | CH1258176259 | ISMUGLYP | ISMUGLYP INDEX | .ISMUGLYP |
| Gross Return USD | CH1258176143 | ISMUGLGV | | .ISMUGLGV |
| Net Return USD | CH1258176150 | ISMUGLV | | .ISMUGLV |
| Price USD | CH1258176366 | ISMUGLL | | .ISMUGLL |

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

Quick facts

| | |
|--------------------------|------------------------------|
| Weighting | Price weighted |
| Cap factor | Variable |
| No. of components | Variable |
| Review frequency | Semi-Annual |
| Calculation/distribution | Realtime 15 sec |
| Calculation hours | 00:00:00 22:15:00 |
| Base value/base date | 100 as of November. 19, 2018 |
| History | Available from Nov. 19, 2018 |
| Inception date | March. 31, 2023 |

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 Nov. 16, 2018 to May 31, 2023

ISTOXX® MUTB GLOBAL PARIS ALIGNED INDEX

Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|----------------------|-----------------------------|----------------|-------------------|
| Apple Inc. | Technology | United States | 5.45 |
| Microsoft Corp. | Technology | United States | 4.95 |
| NVIDIA Corp. | Technology | United States | 2.77 |
| TESLA | Automobiles & Parts | United States | 1.60 |
| Amazon.com Inc. | Retail | United States | 1.51 |
| Eli Lilly & Co. | Health Care | United States | 1.28 |
| VISA Inc. Cl A | Industrial Goods & Services | United States | 1.15 |
| Johnson & Johnson | Health Care | United States | 1.12 |
| ASML HLDG | Technology | Netherlands | 1.06 |
| MasterCard Inc. Cl A | Industrial Goods & Services | United States | 1.05 |

⁵ Based on the composition as of May 31, 2023
