

ISTOXX® GLOBAL RESPONSIBLE WASTE MANAGEMENT SELECT 30 INDEX

Index description

The iSTOXX Global Responsible Waste Management 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 taking initiatives and implementing strong programmes within their business models towards efficient waste management. Industry and country neutrality 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), Gambling, Adult Entertainment, Unconventional Oil & Gas (Arctic Oil and Gas Exploration, Oil Sands and Shale Energy), Conventional Oil & Gas, Thermal Coal, Nuclear Power, Tobacco, Aerospace and Defense are also excluded.

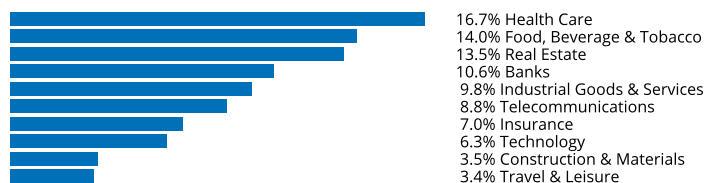
Key facts

- » Selection of 30 liquid stocks with low volatility and high dividend yield.
- » Index allows targeted investment in the 'sustainable smart city' megatrend.
- » Detailed Sustainalytics Environmental Key Performance Indicators help select companies with strong programmes ensuring responsible waste management.
- » Liquidity filter ensures replicability.
- » Companies are Global Standards Screening-compliant and are not involved in Controversial Weapons.
- » Product involvement filters are applied to ensure alignment with quality standards for sustainable and socially responsible investing.

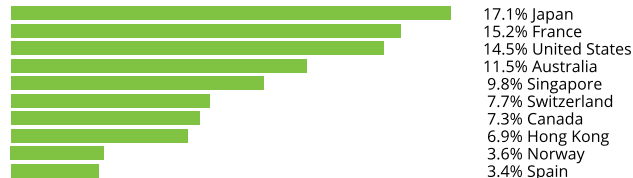
Descriptive statistics

| 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 Responsible Waste Management Select 30 Index | N/A | 1.0 | 0.0 | 0.0 | 0.1 | 0.0 | 5.3 | 2.5 | 175.3 |
| STOXX Global 1800 Index | 55,680.2 | 50,411.9 | 28.0 | 10.2 | 1,955.1 | 1.1 | 3.9 | 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 Global Responsible Waste Management Select 30 Index | 0.8 | -10.2 | -10.2 | -10.4 | -6.4 | N/A | N/A | -10.3 | -3.6 | -1.3 |
| STOXX Global 1800 Index | -4.0 | -19.6 | -19.6 | 9.6 | 22.6 | N/A | N/A | -19.8 | 3.1 | 4.2 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| iSTOXX Global Responsible Waste Management Select 30 Index | 11.7 | 12.7 | 12.7 | 17.7 | 14.8 | N/A | N/A | -0.9 | -0.2 | -0.1 |
| STOXX Global 1800 Index | 17.5 | 20.8 | 20.8 | 21.4 | 18.1 | N/A | N/A | -1.1 | 0.2 | 0.2 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| iSTOXX Global Responsible Waste Management Select 30 Index | 0.7 | 0.7 | 0.7 | 0.8 | 0.8 | 10.8 | 15.2 | 15.2 | 13.2 | 11.5 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| iSTOXX Global Responsible Waste Management Select 30 Index | 0.6 | 0.4 | 0.4 | 0.7 | 0.6 | 5.5 | 0.6 | 0.6 | -0.6 | -0.6 |

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

² Based on EURIBOR1M

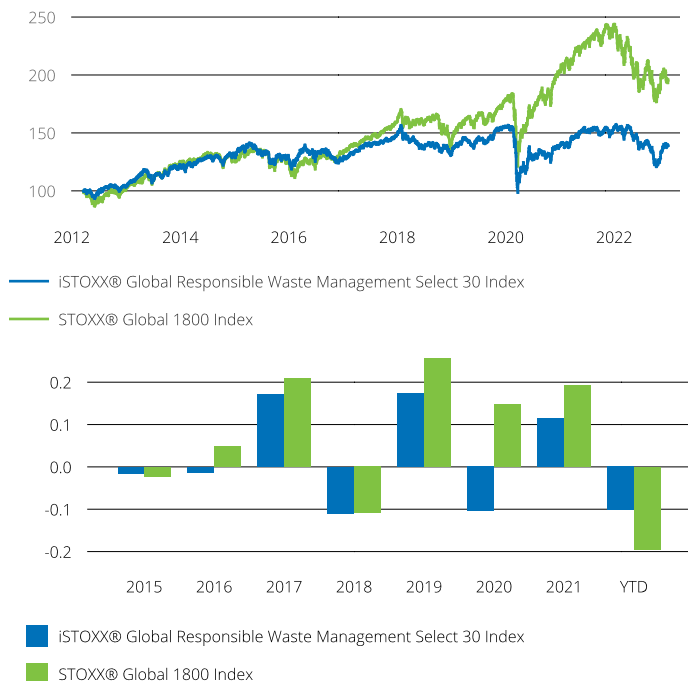
(USD, price), all data as of Dec. 30, 2022

ISTOXX INDICES

ISTOXX® GLOBAL RESPONSIBLE WASTE MANAGEMENT SELECT

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 Responsible Waste Management Select 30 Index | 6.1 | 12.7 | 6.1 | 12.7 | 1.2 | 3.1 | 1.1 | 13.5 |
| STOXX Global 1800 Index | 18.9 | 15.9 | 16.2 | 15.1 | 0.1 | 1.3 | 1.9 | 11.8 |

Performance and annual returns⁴

Methodology

The parent index is the STOXX® Global 1800. Companies engaged in controversial activities, or non-compliant with the Global Standards Screening, as well as companies which have no sustainable waste management policies implemented within their business model (as assessed by Sustainability) are excluded.

Eligible companies are ranked based on their historical dividend yield; those which do not belong to the top x% within their industry are excluded (x being the square root of the number of eligible stocks divided by the target number of stocks, i.e. 30). All remaining stocks are ranked in de-ascending order in terms of volatility (based on their 3- or 12-month historical volatility in EUR, whichever is higher). The top x% (30 stocks) are then selected for inclusion, provided the final composition includes no more than 5 companies from the same industry, and country exposure not exceeding that of the STOXX Global 1800 index's corresponding country weight by more than 10%. The constituents are weighted by the inverse of their volatility with a cap at 10%.

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|----------|----------------|-----------|
| Gross Return EUR | CH0493856774 | IXGRWMSG | IXGRWMSG INDEX | .IXGRWMSG |
| Gross Return EUR | CH0493856774 | IXGRWMSG | IXGRWMSG INDEX | .IXGRWMSG |
| Net Return EUR | CH0493856733 | IXGRWMSN | IXGRWMSN INDEX | .IXGRWMSN |
| Net Return EUR | CH0493856733 | IXGRWMSN | IXGRWMSN INDEX | .IXGRWMSN |
| Price EUR | CH0493856766 | IXGRWMSP | IXGRWMSP INDEX | .IXGRWMSP |
| Price EUR | CH0493856766 | IXGRWMSP | IXGRWMSP INDEX | .IXGRWMSP |
| Gross Return USD | CH0493856758 | IXGRWMSU | | .IXGRWMSU |
| Gross Return USD | CH0493856758 | IXGRWMSU | | .IXGRWMSU |
| Net Return USD | CH0493856741 | IXGRWMSV | | .IXGRWMSV |
| Net Return USD | CH0493856741 | IXGRWMSV | | .IXGRWMSV |

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 15 sec |
| Calculation hours | 00:00:00 22:00:00 |
| Base value/base date | 100 as of Mar. 19, 2012 |
| History | Available from Mar. 19, 2012 |
| Inception date | Aug. 28, 2019 |

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 Dec. 30, 2022

ISTOXX INDICES

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|---------------------------|-----------------------------|-------------|------------|
| ORANGE | Telecommunications | France | 5.33 |
| NOVARTIS | Health Care | Switzerland | 4.45 |
| MTR Corp. Ltd. | Industrial Goods & Services | Hong Kong | 4.29 |
| AOZORA BANK | Banks | Japan | 3.79 |
| Power Corp. of Canada | Insurance | Canada | 3.69 |
| Bank of Nova Scotia | Banks | Canada | 3.65 |
| ORKLA | Food, Beverage & Tobacco | Norway | 3.62 |
| Haseko Corp. | Construction & Materials | Japan | 3.54 |
| DANONE | Food, Beverage & Tobacco | France | 3.48 |
| Wilmar International Ltd. | Food, Beverage & Tobacco | Singapore | 3.47 |

⁵ Based on the composition as of Dec. 30, 2022