

ISTOXX NORTHERN TRUST DEVELOPED MARKETS HIGH DIVIDEND CLIMATE ESG

Index description

The iSTOXX Northern Trust Developed Markets High Dividend Climate ESG Index is designed to provide exposure to a high-quality income-oriented universe of developed-market equity securities, with an emphasis on long-term capital growth, and to achieve climate and sustainability targets. It is based on the STOXX Global 1800 Index and uses the proprietary Northern Trust Quality factor to identify companies that exhibit strength in profitability, management expertise and cash flow. The weighting of each constituent security is determined through an optimization process that is designed to maximize index exposure to the Northern Trust Quality score, while reducing transaction costs and active variance with respect to the STOXX Global 1800 Index.

Key facts

»Derived from the STOXX Global 1800 Index with screens using Northern Trust ESG Scores and Exclusion Flags to achieve climate and sustainability targets.

»Uses the proprietary Northern Trust Quality factor to identify companies that exhibit strength in profitability, management expertise and cash flow.

»Invest in targeted factor exposures with managed risk profiles across various regions.

»Uses Axioma's factor risk models and optimization to control for unintended systematic exposures.

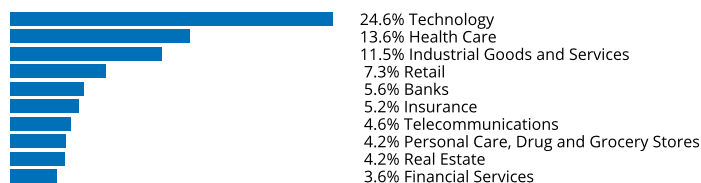
»Ensures tradability by managing turnover.

»Ensures diversification using country and industry controls.

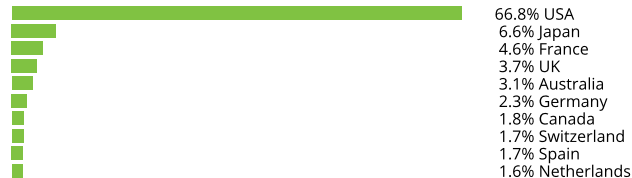
Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
iSTOXX Northern Trust Developed Markets High Dividend Climate ESG	N/A	110.8	0.6	0.4	6.5	0.0	5.9	0.0	0.0
STOXX Global 1800	63,156.2	57,310.7	31.8	11.1	2,811.7	1.2	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 Northern Trust Developed Markets High Dividend Climate ESG	-2.4	12.0	14.4	30.0	46.6	N/A	N/A	14.4	9.1	7.9
STOXX Global 1800	-2.6	22.2	13.5	19.9	35.7	N/A	N/A	13.6	6.3	6.4
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Northern Trust Developed Markets High Dividend Climate ESG	N/A	N/A	15.6	15.1	17.8	N/A	N/A	0.7	0.5	0.3
STOXX Global 1800	N/A	N/A	15.7	15.6	18.2	N/A	N/A	0.6	0.4	0.3
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Northern Trust Developed Markets High Dividend Climate ESG	1.0	1.0	1.0	1.0	1.0	2.1	2.5	2.7	3.2	3.2
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Northern Trust Developed Markets High Dividend Climate ESG	0.9	1.0	1.0	0.9	1.0	0.9	-1.0	0.4	0.8	0.5

¹ For information on data calculation, please refer to [STOXX calculation reference guide](#).

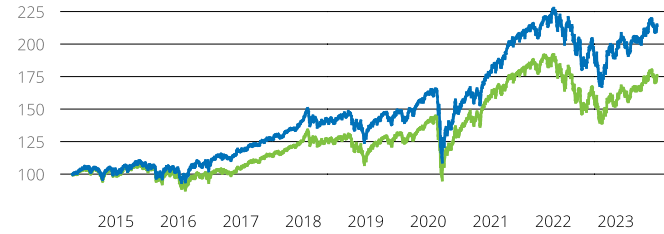
(USD, gross return), all data as of Aug. 31, 2023

ISTOXX INDICES

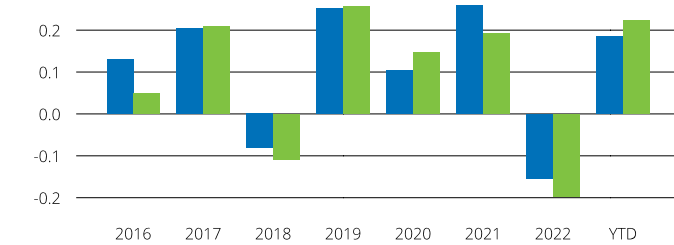
ISTOXX NORTHERN TRUST DEVELOPED MARKETS HIGH

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 Northern Trust Developed Markets High Dividend Climate ESG	20.0	15.4	17.3	15.4	2.6	3.7	1.7	2.4
STOXX Global 1800	20.8	17.7	18.7	17.4	0.1	2.5	1.9	10.8

Performance and annual returns⁴

— ISTOXX Northern Trust Developed Markets High Dividend Climate ESG
— STOXX Global 1800



■ ISTOXX Northern Trust Developed Markets High Dividend Climate ESG
■ STOXX Global 1800

Methodology

The index is derived from the STOXX Global 1800 Index. Using the Northern Trust Quality Factor, the index identifies high quality names that also help achieve climate and sustainability targets. The index weights are determined by an optimization process which ensures diversification with controls on targeted factor, region and industry exposures while reducing volatility and transaction costs. The component selection is conducted quarterly in January, April, July and October.

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return USD	CH0576209628	ISXNDDGV		.ISXNDDGV
Net Return USD	CH0576209719	ISXNDDV	ISXNDDV INDEX	.ISXNDDV
Price USD	CH0576209776	ISXNDL	ISXNDL INDEX	.ISXNDL
Gross Return GBP	CH0576209560	ISXNDDGH		.ISXNDDGH
Net Return GBP	CH0576209743	ISXNDDH		.ISXNDDH
Price GBP	CH0576209644	ISXNDDG		.ISXNDDG
Gross Return EUR	CH0576209701	ISXNDDGR		.ISXNDDGR
Net Return EUR	CH0576209594	ISXNDDR		.ISXNDDR
Price EUR	CH0576209792	ISXNDP		.ISXNDP
Gross Return CHF	CH0576209602	ISXNDDGD		.ISXNDDGD
Net Return CHF	CH0576209693	ISXNDDD		.ISXNDDD
Price CHF	CH0576209685	ISXNDDC		.ISXNDDC

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

Quick facts

Weighting	Optimization
Cap factor	None
No. of components	Variable
Review frequency	Quarterly
Calculation/distribution	dayend
Calculation hours	22:15:00 22:15:00
Base value/base date	100 as of Apr. 22, 2014
History	Available daily as of Apr. 22, 2014
Inception date	Oct. 23, 2020

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

Through STOXX Ltd., Qontigo offers customized indices, which are tailored to specific client or mandate needs. Qontigo offers a wide range of customization, 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 Apr. 22, 2014 to Aug. 31, 2023

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

ISTOXX INDICES

ISTOXX NORTHERN TRUST DEVELOPED MARKETS HIGH DIVIDEND
CLIMATE ESGTop 10 Components⁵

Company	Supersector	Country	Weight (%)
Apple Inc.	Technology	USA	5.91
Microsoft Corp.	Technology	USA	5.24
NVIDIA Corp.	Technology	USA	2.80
Johnson & Johnson	Health Care	USA	1.77
MasterCard Inc. Cl A	Industrial Goods and Services	USA	1.64
Merck & Co. Inc.	Health Care	USA	1.50
Accenture PLC Cl A	Industrial Goods and Services	USA	1.41
Home Depot Inc.	Retail	USA	1.34
Pfizer Inc.	Health Care	USA	1.34
ABBVIE	Health Care	USA	1.33

⁵ Based on the composition as of Aug. 31, 2023