

ISTOXX NORTHERN TRUST EMERGING MARKETS HIGH DIVIDEND CLIMATE ESG

Index description

The iSTOXX Northern Trust Emerging 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 iSTOXX Northern Trust Emerging Markets 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.

Key facts

»Constructed on the iSTOXX Northern Trust Emerging Markets 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.

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

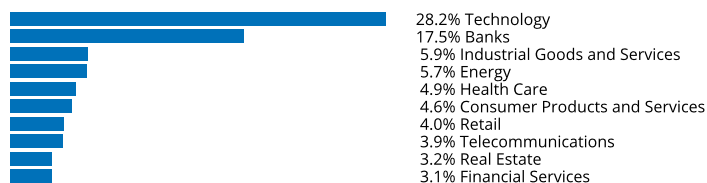
»Ensures tradability by managing turnover.

»Ensures diversification using country and industry controls.

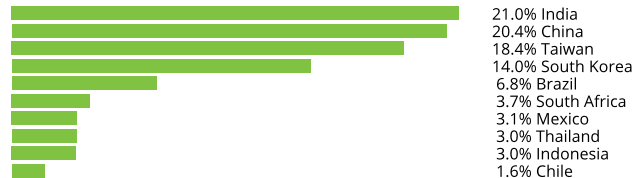
Descriptive statistics

Index	Market cap (GBP bn.)		Components (GBP bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
iSTOXX Northern Trust Emerging Markets High Dividend Climate ESG	N/A	85.6	0.5	0.3	6.2	0.0	7.3	0.0	0.4
iSTOXX Northern Trust Emerging Markets	11,097.7	6,669.8	4.7	1.7	418.5	0.0	6.3	0.0	0.0

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 Emerging Markets High Dividend Climate ESG	-3.7	2.2	-4.8	9.4	10.1	N/A	N/A	-4.8	3.0	1.9
iSTOXX Northern Trust Emerging Markets	-5.6	7.5	1.7	-5.2	-1.3	N/A	N/A	1.7	-1.8	-0.3
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Northern Trust Emerging Markets High Dividend Climate ESG	N/A	N/A	16.7	15.5	16.7	N/A	N/A	-0.5	0.1	0.1
iSTOXX Northern Trust Emerging Markets	N/A	N/A	15.2	16.3	17.7	N/A	N/A	-0.1	-0.2	-0.0
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Northern Trust Emerging Markets High Dividend Climate ESG	0.8	0.7	0.7	0.8	0.8	7.2	9.2	12.4	10.6	10.5
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Northern Trust Emerging Markets High Dividend Climate ESG	0.7	0.8	0.8	0.7	0.8	3.2	-0.5	-0.6	0.3	0.1

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

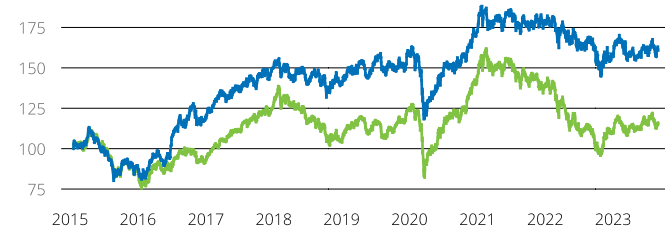
(GBP, gross return), all data as of Aug. 31, 2023

ISTOXX INDICES

ISTOXX NORTHERN TRUST EMERGING MARKETS HIGH DIVIDEND

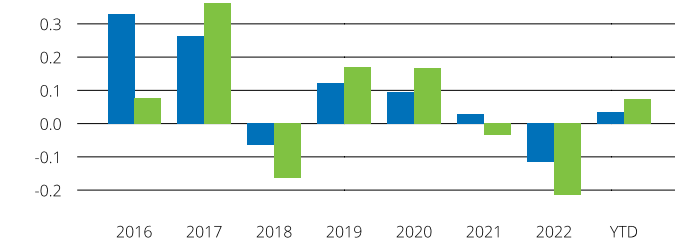
Fundamentals (for last 12 months)

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 Emerging Markets High Dividend Climate ESG	8.6	8.4	8.4	8.4	1.2	4.2	0.6	-8.0
ISTOXX Northern Trust Emerging Markets	11.8	9.7	10.5	9.1	1.2	2.7	0.7	26.5

Performance and annual returns⁴

— ISTOXX Northern Trust Emerging Markets High Dividend Climate ESG

— ISTOXX Northern Trust Emerging Markets



■ ISTOXX Northern Trust Emerging Markets High Dividend Climate ESG

■ ISTOXX Northern Trust Emerging Markets

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return GBP	CH0581970396	ISXNEDGH		.ISXNEDGH
Price EUR	CH0581970446	ISXNEDP		.ISXNEDP
Net Return CHF	CH0581970487	ISXNEDD		.ISXNEDD
Price GBP	CH0581970495	ISXNEDG		.ISXNEDG
Gross Return CHF	CH0581970503	ISXNEDGD		.ISXNEDGD
Net Return EUR	CH0581970511	ISXNEDR		.ISXNEDR
Gross Return EUR	CH0581970529	ISXNEDGR		.ISXNEDGR
Price CHF	CH0581970545	ISXNEDC		.ISXNEDC
Net Return GBP	CH0581970552	ISXNEDH		.ISXNEDH
Price USD	CH0581970578	ISXNEDL	ISXNEDL INDEX	.ISXNEDL
Gross Return USD	CH0581970594	ISXNEDGV		.ISXNEDGV
Net Return USD	CH0581970602	ISXNEDV	ISXNEDV INDEX	.ISXNEDV

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

Methodology

The index components are selected from the iSTOXX Northern Trust Emerging Markets 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.

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 Jan. 19, 2015
History	Available daily as of Jan. 19, 2015
Inception date	Nov. 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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DISCLAIMER

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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 Jan. 19, 2015 to Aug. 31, 2023

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

ISTOXX INDICES

ISTOXX NORTHERN TRUST EMERGING MARKETS HIGH DIVIDEND
CLIMATE ESGTop 10 Components⁵

Company	Supersector	Country	Weight (%)
TSMC	Technology	Taiwan	7.27
Samsung Electronics Co Ltd	Technology	South Korea	3.37
ALIBABA GROUP ADR	Retail	China	2.30
Infosys Ltd	Technology	India	2.10
CHINA CONSTRUCTION BANK CORP H	Banks	China	1.77
MediaTek Inc	Technology	Taiwan	1.57
ICBC H	Banks	China	1.53
PETROLEO BRASILEIRO S.A. -PREF	Energy	Brazil	1.46
Grupo Financiero Banorte SAB d	Banks	Mexico	1.39
Hindustan Unilever Ltd	Personal Care, Drug and Grocery	India	1.36

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