ISTOXX® GLOBAL BLUE AND GREEN ECONOMY SELECT 50 INDEX

Index description

The iSTOXX Global Blue and Green Economy Select 50 Index tracks low-volatility and high-dividend companies that show the highest environmental standards. These companies have set up policies and practices to minimize harm, control risk and limit their impact on waters (blue), land (green) and the broader ecosystem around them.

Key facts

»Index allows targeted investment in securities with high environmental standards.

»Companies are UN Global Compact-compliant and are not involved in Controversial Weapons.

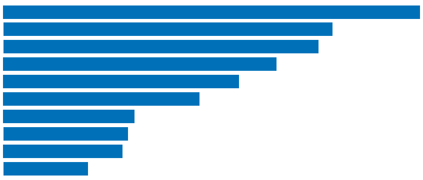
»Product involvement filters are applied.

»ESG Key Performance indicators from Sustainalytics are taken into account to ensure that companies with no environmental consideration and weak or no sustainability policies in place, are excluded from the selection process.

Descriptive statistics

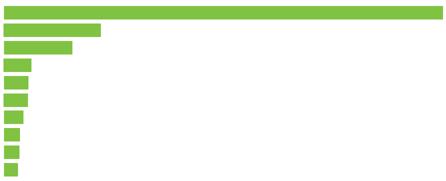
Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
iSTOXX Global Blue and Green Economy Select 50 Index	N/A	1.0	0.0	0.0	0.0	0.0	3.3	1.5	164.3
STOXX Global Select 100 EUR Index	N/A	1.0	0.0	0.0	0.0	0.0	1.8	0.8	117.0

Supersector weighting (top 10)



17.0% Telecommunications
13.5% Technology
12.9% Real Estate
11.2% Health Care
9.6% Banks
8.0% Financial Services
5.4% Insurance
5.1% Utilities
4.9% Food, Beverage & Tobacco
3.4% Industrial Goods & Services

Country weighting



55.0% United States
12.2% Taiwan
8.6% China
3.5% Great Britain
3.0% France
3.0% Brazil
2.4% Belgium
2.0% Germany
1.9% Spain
1.8% Japan

Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Global Blue and Green Economy Select 50 Index	4.1	26.8	26.8	35.1	26.9	N/A	N/A	27.0	10.7	4.9
STOXX Global Select 100 EUR Index	3.9	22.8	22.8	20.1	20.5	N/A	N/A	23.0	6.4	3.8
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
iSTOXX Global Blue and Green Economy Select 50 Index	10.8	9.4	9.4	19.3	16.1	N/A	N/A	2.7	0.6	0.3
STOXX Global Select 100 EUR Index	8.5	7.6	7.6	15.7	13.1	N/A	N/A	2.8	0.4	0.3
Index to benchmark	**Correlation**					**Tracking error (%)**				
iSTOXX Global Blue and Green Economy Select 50 Index	0.8	0.7	0.7	0.9	0.9	6.0	6.5	6.5	9.8	8.3
Index to benchmark	**Beta**					**Annualized information ratio**				
iSTOXX Global Blue and Green Economy Select 50 Index	1.0	0.9	0.9	1.1	1.1	0.3	0.5	0.5	0.4	0.1

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

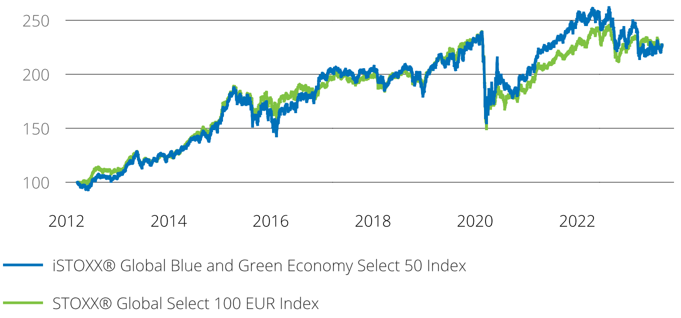
(EUR, gross return), all data as of Dec. 31, 2021

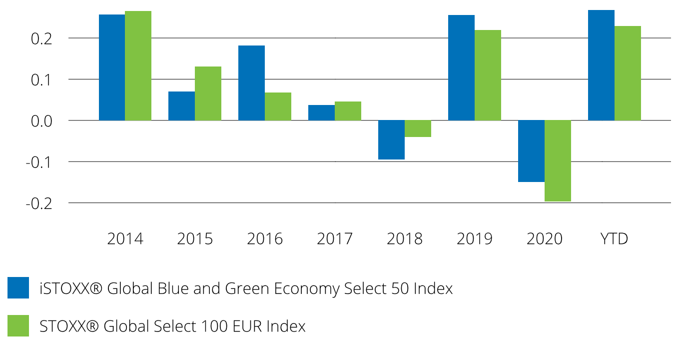
ISTOXX® GLOBAL BLUE AND GREEN ECONOMY SELECT 50

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 Blue and Green Economy Select 50 Index	9.5	9.6	8.5	9.6	1.2	7.4	0.7	9.7
STOXX Global Select 100 EUR Index	16.2	14.1	14.9	14.1	1.4	5.6	1.3	14.2

Performance and annual returns[4]





Methodology

The index universe is the STOXX Developed and Emerging Markets Total Market indices. The companies in it are screened on 20 different ESG Key Performance indicators related to "Blue and Green Economy", and companies that score below an acceptable threshold on any of these KPIs, are excluded. Additional filters are applied to ensure companies engaged in controversial activities, or non-compliant with the UN Global Compact Principles, are excluded. The eligible companies are ranked based on their volatility; the top 50% of companies with the lowest volatility proceed to the next step. All remaining companies are ranked based on their dividend yield; the 50 companies with the highest yields are selected such that country and industry diversification constraints are met.

The index is weighted by the inverse of the selected stocks' volatility, capped at 10% and reviewed quarterly.

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH1100200992	IXBGECSG	IXBGECSG INDEX	.IXBGECSG
Net Return	EUR	CH1100200976	IXBGECSN	IXBGECSN INDEX	.IXBGECSN
Price	EUR	CH1100201016	IXBGECSP	IXBGECSP INDEX	.IXBGECSP
Gross Return	USD	CH1100200984	IXBGECSU		.IXBGECSU
Net Return	USD	CH1100200968	IXBGECSV		.IXBGECSV
Price	USD	CH1100201008	IXBGECSL		.IXBGECSL

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

Quick facts

Weighting	The index is weighted by the inverse of the selected stocks'
Cap factor	capped at 10% and reviewed quarterly."
No. of components	Inverse Volatility weighted
Review frequency	0.1
Calculation/distribution	50
Calculation hours	Quarterly
Base value/base date	realtime 15 sec
History	00:00:00 22:15:00
Inception date	100 as of Mar. 19, 2012

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

CONTACT DETAILS

STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | https://qontigo.com/support/

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 Mar. 19, 2012 to Aug. 31, 2023

(EUR, gross return), all data as of Dec. 31, 2021

ISTOXX® GLOBAL BLUE AND GREEN ECONOMY SELECT 50 INDEX

Top 10 Components[5]

Company	Supersector	Country	Weight (%)
Verizon Communications Inc.	Telecommunications	United States	3.30
ORANGE	Telecommunications	France	3.05
Bristol-Myers Squibb Co.	Health Care	United States	2.72
Kellogg Co.	Food, Beverage & Tobacco	United States	2.63
AT&T Inc.	Telecommunications	United States	2.62
Annaly Capital Management Inc.	Financial Services	United States	2.51
ACement	Construction & Materials	Taiwan	2.50
Amgen Inc.	Health Care	United States	2.50
Gilead Sciences Inc.	Health Care	United States	2.48
KENNEDY-WILSON HOLDINGS	Real Estate	United States	2.45

[5] Based on the composition as of Dec. 31, 2021