

ISTOXX® UNIVEST WORLD INDEX

Index description

The iSTOXX Uninvest World Index is derived from the STOXX Developed Markets Total Market Index. With a coverage of about 85% of developed equity markets' free-float market cap, the iSTOXX Uninvest World Index offers access to large and mid-cap developed markets companies.

Key facts

»Derived from STOXX Developed Markets Total Market Index, it provides a broad representation of the world's equities markets

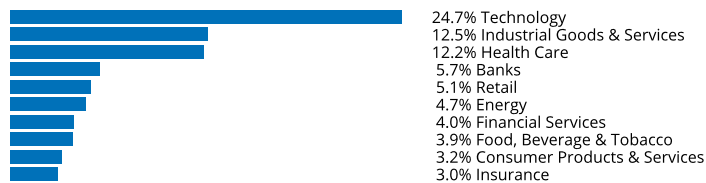
»The index covers approximately 85% of the free float-adjusted market capitalization in each country

»Weighted by free-float market cap

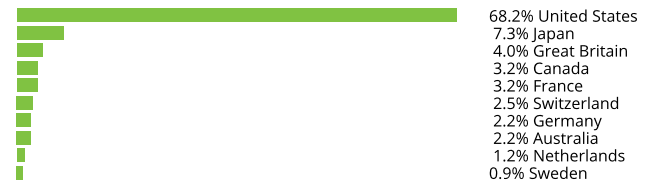
Descriptive statistics

| Index | Market cap (USD bn.) | | Components (USD bn.) | | | | Component weight (%) | | Turnover (%) |
|-----------------------------|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| iSTOXX Uninvest World Index | 65,407.3 | 58,910.2 | 36.0 | 12.9 | 2,940.1 | 0.3 | 5.0 | 0.0 | 2.6 |
| STOXX Global 1800 Index | 64,928.7 | 58,872.0 | 32.7 | 11.6 | 2,940.1 | 1.4 | 5.0 | 0.0 | 2.7 |

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 Uninvest World Index | 3.3 | 17.6 | 11.6 | N/A | N/A | N/A | N/A | 11.7 | N/A | N/A |
| STOXX Global 1800 Index | 3.2 | 17.2 | 11.6 | 31.2 | 40.8 | N/A | N/A | 11.7 | 9.6 | 7.2 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| iSTOXX Uninvest World Index | 9.3 | 11.7 | 16.2 | 16.4 | N/A | N/A | N/A | 0.6 | 0.1 | N/A |
| STOXX Global 1800 Index | 9.3 | 11.6 | 16.1 | 15.6 | 18.2 | N/A | N/A | 0.6 | 0.6 | 0.4 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| iSTOXX Uninvest World Index | 1.0 | 1.0 | 1.0 | 1.0 | N/A | 0.4 | 0.4 | 0.4 | 0.4 | N/A |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| iSTOXX Uninvest World Index | 1.0 | 1.0 | 1.0 | 1.1 | N/A | 2.0 | 1.4 | 0.1 | 0.6 | N/A |

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

² Based on EURIBOR1M

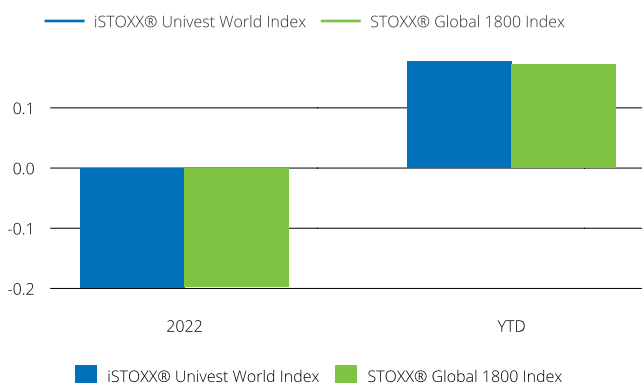
(USD, price), all data as of Jul. 31, 2023

BENCHMARK INDICES

ISTOXX® UNIVEST WORLD INDEX

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 Uninvest World Index | 22.7 | 18.9 | 20.4 | 18.5 | 0.1 | 1.8 | 2.0 | 10.1 |
| STOXX Global 1800 Index | 22.5 | 18.7 | 20.1 | 18.4 | 0.1 | 1.9 | 2.0 | 9.8 |

Performance and annual returns⁴

Methodology

The iSTOXX World Uninvest Index is derived from the STOXX Developed Markets Total Market Index. With a coverage of about 85% of developed equity markets' free-float market cap, the iSTOXX World Uninvest Index offers access to large- and mid-cap developed markets companies.

The index is reviewed quarterly, in March, June, September and December.

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|---------|---------------|----------|
| Gross Return EUR | CH1113353101 | ISXUWGR | | .ISXUWGR |
| Net Return EUR | CH1113352996 | ISXUWR | | .ISXUWR |
| Price EUR | CH1113353002 | ISXUWP | | .ISXUWP |
| Gross Return USD | CH1113353010 | ISXUWGV | ISXUWGV INDEX | .ISXUWGV |
| Net Return USD | CH1113353028 | ISXUWV | ISXUWV INDEX | .ISXUWV |
| Price USD | CH1113353036 | ISXUWL | | .ISXUWL |

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

Quick facts

| | |
|--------------------------|------------------------------------|
| Weighting | Free-float market cap |
| Cap factor | - |
| No. of components | Variable |
| Review frequency | Quarterly (Mar., Jun., Sep., Dec.) |
| Calculation/distribution | realtime 15 sec |
| Calculation hours | 00:00:00 22:15:00 |
| Base value/base date | 100 as of Mar. 18, 2013 |
| History | Available since Mar. 18, 2013 |
| Inception date | May. 28, 2021 |

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. 18, 2013 to Jul. 31, 2023

(USD, price), all data as of Jul. 31, 2023

ISTOXX® UNIVEST WORLD INDEX

Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|-------------------------|---------------------|----------------|-------------------|
| Apple Inc. | Technology | United States | 4.99 |
| Microsoft Corp. | Technology | United States | 4.24 |
| Amazon.com Inc. | Retail | United States | 2.10 |
| NVIDIA Corp. | Technology | United States | 1.95 |
| ALPHABET INC. CL A | Technology | United States | 1.34 |
| ALPHABET CLASS C | Technology | United States | 1.33 |
| TESLA | Automobiles & Parts | United States | 1.25 |
| META PLATFORMS CLASS A | Technology | United States | 1.20 |
| UnitedHealth Group Inc. | Health Care | United States | 0.80 |
| JPMorgan Chase & Co. | Banks | United States | 0.79 |

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