ISTOXX® L&G DEV WORLD ESG INDEX

Index description

The iSTOXX L&G Developed World ESG index is designed to track an ESG-weighted market cap benchmark based on STOXX Developed World, where the ESG scores are provided by Legal and General Investment Management (LGIM). The index rules aim to ensure tradability, diversification, and untargeted factor and industry/country exposures are risk managed.

Key facts

»Innovative minimum volatility solution that incorporates LGIM's proprietary ESG scores

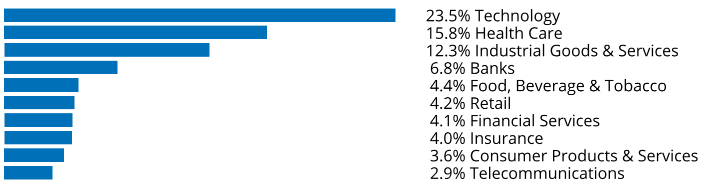
»Explicitly designed to minimize portfolio volatility whilst incorporating ESG considerations

»Embedded diversification elements across industry and country exposures

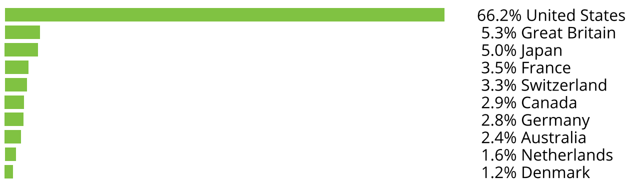
Descriptive statistics

Index	Market cap (GBP bn.)		Components (GBP bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
iSTOXX L&G Dev World ESG Index	N/A	87.0	0.1	0.0	2.8	0.0	3.2	0.0	13.8
STOXX Developed World Index	50,046.6	45,071.5	26.1	8.9	2,283.4	0.0	5.1	0.0	2.6

Supersector weighting (top 10)



Country weighting



Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX L&G Dev World ESG Index	3.0	8.8	12.9	34.3	60.2	N/A	N/A	13.0	10.4	10.0
STOXX Developed World Index	3.3	8.8	13.0	35.7	58.5	N/A	N/A	12.9	10.7	9.6
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
iSTOXX L&G Dev World ESG Index	10.6	13.2	15.7	15.1	18.0	N/A	N/A	0.6	0.7	0.5
STOXX Developed World Index	10.7	13.1	15.6	14.8	17.6	N/A	N/A	0.6	0.7	0.5
Index to benchmark	**Correlation**					**Tracking error (%)**				
iSTOXX L&G Dev World ESG Index	1.0	1.0	1.0	1.0	1.0	0.8	1.3	1.3	1.3	1.9
Index to benchmark	**Beta**					**Annualized information ratio**				
iSTOXX L&G Dev World ESG Index	1.0	1.0	1.0	1.0	1.0	-5.0	0.7	0.3	0.0	0.5

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

(GBP, net return), all data as of Jun. 30, 2023

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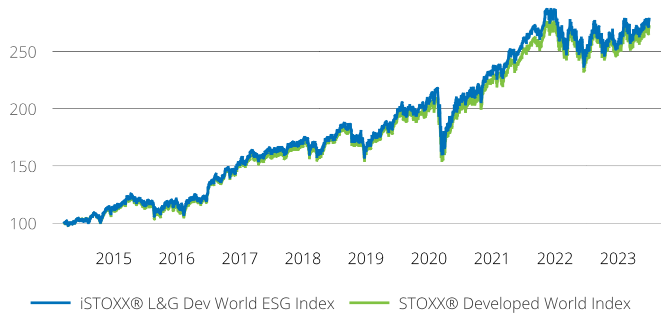
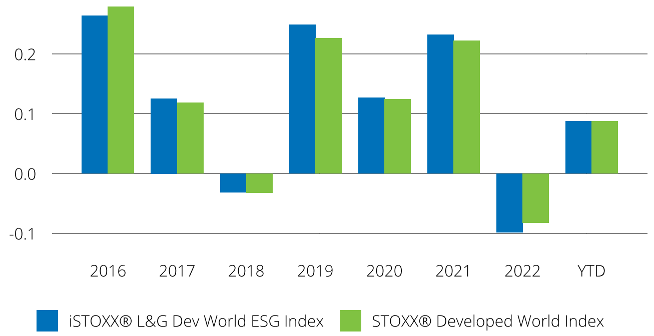
Fundamentals (for last 12 months)

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 L&G Dev World ESG Index	26.4	18.7	21.0	18.3	3.1	1.9	2.1	13.1
STOXX Developed World Index	24.4	18.6	20.0	18.1	0.1	1.8	1.9	10.9

Performance and annual returns[4]





Methodology

The iSTOXX L&G Developed World ESG index is designed to track an ESG-weighted market cap benchmark based on STOXX Developed World, where the ESG scores are provided by Legal and General Investment Management (LGIM). The index rules aim to ensure tradability, diversification, and untargeted factor and industry/country exposures are risk managed.

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH0462362697	ISWDEGE		.ISWDEGE
Net Return	EUR	CH0462362705	ISWDENE		.ISWDENE
Price	EUR	CH0462362713	ISWDEPE		.ISWDEPE
Gross Return	GBP	CH0462362788	ISWDEG		.ISWDEG
Net Return	GBP	CH0462362796	ISWDEN		.ISWDEN
Price	GBP	CH0462362804	ISWDEP		.ISWDEP

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

Quick facts

Weighting	Optimization
Cap factor	N/A
No. of components	Variable
Review frequency	Quarterly
Calculation/distribution	Realtime 15 sec
Calculation hours	00:00:00 22:15:00
Base value/base date	100 as of March. 24, 2014
History	Available from Mar. 24, 2014
Inception date	November. 30, 2022

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. 21, 2014 to Jun. 30, 2023

(GBP, net return), all data as of Jun. 30, 2023

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
Apple Inc.	Technology	United States	3.17
Microsoft Corp.	Technology	United States	3.06
NVIDIA Corp.	Technology	United States	2.65
Amazon.com Inc.	Retail	United States	1.73
META PLATFORMS CLASS A	Technology	United States	1.21
ALPHABET INC. CL A	Technology	United States	1.10
ALPHABET CLASS C	Technology	United States	1.10
Johnson & Johnson	Health Care	United States	1.00
TESLA	Automobiles & Parts	United States	0.95
BROADCOM	Technology	United States	0.91

[5] Based on the composition as of Jun. 30, 2023