ISTOXX® L&G DEV WORLD MV ESG INDEX

Index description

The iSTOXX L&G Developed World ESG index is designed to track an ESGweighted 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

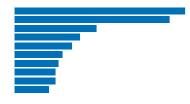
»Explicitly designed to minimize portfolio volatility whilst incorporating ESG considerations

»Embedded diversification elements across industry and country exposures

Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)		Component weight (%)		Turnover (%)		
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
iSTOXX L&G Dev World MV ESG Index	N/A	99.8	0.2	0.1	3.2	0.0	3.2	0.0	20.1
STOXX Developed World Index	58,319.1	52,521.7	30.4	10.4	2,660.8	0.1	5.1	0.0	2.6

Supersector weighting (top 10)



19.4% Technology 17.6% Health Care

9.3% Industrial Goods & Services 7.4% Telecommunications 6.5% Food, Beverage & Tobacco

5.4% Insurance

5.0% Personal Care, Drug & Grocery Stores 4.6% Utilities

4.6% Banks

3.9% Real Estate

Country weighting



Risk and return figures¹

Index returns				R	eturn (%)			Anı	nualized re	turn (%)
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX L&G Dev World MV ESG Index	1.2	4.2	5.1	32.4	48.0	N/A	N/A	5.1	9.9	8.2
STOXX Developed World Index	3.5	12.5	13.3	43.7	63.3	N/A	N/A	13.3	12.8	10.3
Index volatility and risk	Annualized volatility (%) Annualized Sharpe						pe ratio ²			
iSTOXX L&G Dev World MV ESG Index	6.7	9.5	11.7	11.4	14.8	N/A	N/A	0.3	0.8	0.5
STOXX Developed World Index	8.8	11.8	15.0	14.6	17.8	N/A	N/A	0.6	0.8	0.5
Index to benchmark		Correlation Tracking of						error (%)		
iSTOXX L&G Dev World MV ESG Index	1.0	0.9	0.9	0.9	1.0	3.2	5.2	6.0	5.8	5.8
Index to benchmark					Beta			Annualiz	zed informa	ation ratio
iSTOXX L&G Dev World MV ESG Index	0.7	0.7	0.7	0.7	0.8	-8.6	-2.8	-1.3	-0.5	-0.3

¹ For information on data calculation, please refer to STOXX <u>calculation reference guide</u>

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

65.5% United States

65.5% United States 10.1% Japan 5.7% Great Britain 3.4% Hong Kong 2.9% Switzerland 1.8% Singapore 1.7% France 1.6% Germany

1.5% Australia 1.3% New Zealand



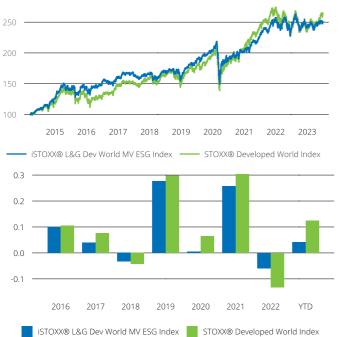
² Based on EURIBOR1M

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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 MV ESG Index	21.7	17.9	21.0	17.8	2.8	2.1	1.8	11.7	
STOXX Developed World Index	24.4	18.6	20.0	18.1	0.1	1.8	1.9	10.9	

Performance and annual returns⁴



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	CH0462362770	ISWDVEGE		.ISWDVEGE	
Net Return	EUR	CH0462362762	ISWDVENE		.ISWDVENE	
Price	EUR	CH0462362754	ISWDVEPE		.ISWDVEPE	
Gross Return	GBP	CH0462362812	ISWDVEG	ISWDVEG INDEX	.ISWDVEG	
Net Return	GBP	CH0462362820	ISWDVEN		.ISWDVEN	
Price	GBP	CH0462362838	ISWDVEP		.ISWDVEP	

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
Calculation hours Base value/base date History Inception date	00:00:00 22:15:00 100 as of March. 24, 2014 Available from Mar. 24, 2014

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

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

ISTOXX INDICES

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
Apple Inc.	Technology	United States	3.22
Microsoft Corp.	Technology	United States	3.11
Check Point Software Technolog	Technology	United States	2.01
Yum China Holdings	Travel & Leisure	United States	1.85
WALMART INC.	Retail	United States	1.37
HKT TRUST & HKT	Telecommunications	Hong Kong	1.28
SPARK NEW ZEALAND	Telecommunications	New Zealand	1.25
Johnson & Johnson	Health Care	United States	1.21
Church & Dwight Co.	Personal Care, Drug & Grocery Stores	United States	1.19
Merck & Co. Inc.	Health Care	United States	1.19

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