

# ISTOXX® L&G DEV WORLD MV 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

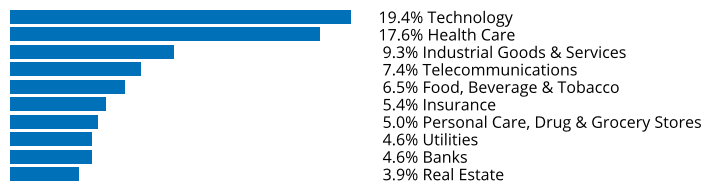
» Explicitly designed to minimize portfolio volatility whilst incorporating ESG considerations

» Embedded diversification elements across industry and country exposures

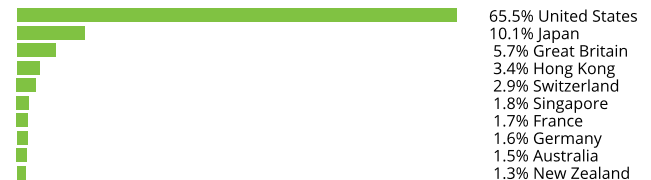
## Descriptive statistics

| Index                             | Market cap (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       | 58,321.8             | 52,524.1   | 30.4                 | 10.4   | 2,660.8 | 0.1      | 5.1                  | 0.0      | 2.6            |

## Supersector weighting (top 10)



## Country weighting



## Risk and return figures<sup>1</sup>

| Index returns                     | Return (%)                |      |      |      |      | Annualized return (%)                |      |      |      |      |
|-----------------------------------|---------------------------|------|------|------|------|--------------------------------------|------|------|------|------|
|                                   | Last month                | YTD  | 1Y   | 3Y   | 5Y   | Last month                           | YTD  | 1Y   | 3Y   | 5Y   |
| iSTOXX L&G Dev World MV ESG Index | 1.0                       | 3.0  | 2.9  | 25.3 | 33.9 | N/A                                  | N/A  | 2.9  | 7.9  | 6.1  |
| STOXX Developed World Index       | 3.4                       | 11.4 | 11.5 | 37.5 | 50.7 | N/A                                  | N/A  | 11.4 | 11.2 | 8.5  |
| Index volatility and risk         | Annualized volatility (%) |      |      |      |      | Annualized Sharpe ratio <sup>2</sup> |      |      |      |      |
| iSTOXX L&G Dev World MV ESG Index | 6.6                       | 9.5  | 11.7 | 11.4 | 14.8 | N/A                                  | N/A  | 0.1  | 0.7  | 0.4  |
| STOXX Developed World Index       | 8.8                       | 11.8 | 15.0 | 14.6 | 17.8 | N/A                                  | N/A  | 0.5  | 0.7  | 0.4  |
| Index to benchmark                | Correlation               |      |      |      |      | Tracking error (%)                   |      |      |      |      |
| iSTOXX L&G Dev World MV ESG Index | 1.0                       | 0.9  | 0.9  | 0.9  | 1.0  | 3.2                                  | 5.3  | 6.0  | 5.8  | 5.8  |
| Index to benchmark                | Beta                      |      |      |      |      | Annualized information ratio         |      |      |      |      |
| iSTOXX L&G Dev World MV ESG Index | 0.7                       | 0.7  | 0.7  | 0.7  | 0.8  | -8.8                                 | -2.9 | -1.3 | -0.6 | -0.4 |

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

<sup>2</sup> Based on EURIBOR1M

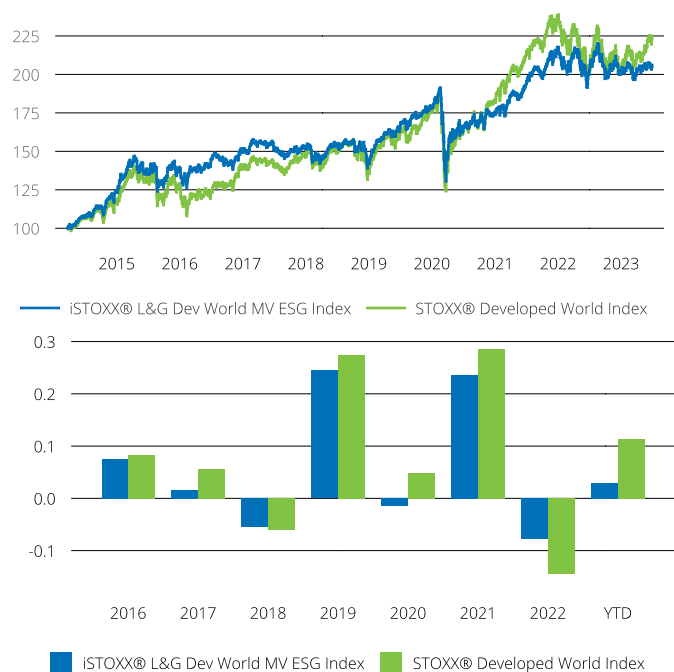
(EUR, price), all data as of Jun. 30, 2023

## ISTOXX INDICES

## ISTOXX® L&amp;G DEV WORLD MV ESG INDEX

## Fundamentals (for last 12 months)

| Index                             | Price/earnings<br>incl. negative |           | Price/earnings<br>excl. negative |           | Price/<br>book | Dividend<br>yield (%) <sup>3</sup> | Price/<br>sales | Price/<br>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 returns<sup>4</sup>

## 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](http://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, 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

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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.

<sup>3</sup> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Mar. 21, 2014 to Jun. 30, 2023

## ISTOXX® L&amp;G DEV WORLD MV ESG INDEX

Top 10 Components<sup>5</sup>

| <b>Company</b>                 | <b>Supersector</b>                   | <b>Country</b> | <b>Weight (%)</b> |
|--------------------------------|--------------------------------------|----------------|-------------------|
| 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              |

<sup>5</sup> Based on the composition as of Jun. 30, 2023