

# 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

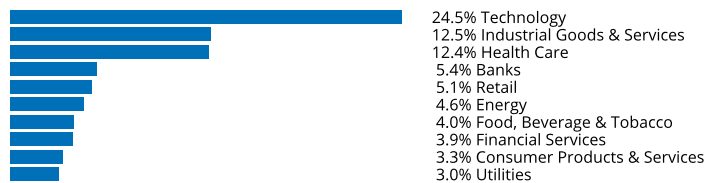
»The index covers approximately 85% of the free float-adjusted market capitalization in each country

»Weighted by free-float market cap

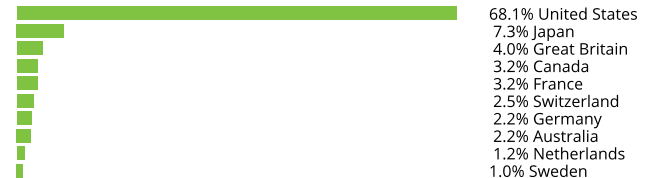
## Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
iSTOXX Uninvest World Index	58,060.1	52,284.0	31.9	11.5	2,660.8	0.3	5.1	0.0	2.6
STOXX Global 1800 Index	57,683.7	52,286.5	29.0	10.2	2,660.8	1.3	5.1	0.0	2.7

## 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 Uninvest World Index	3.5	12.5	13.5	N/A	N/A	N/A	N/A	13.6	N/A	N/A
STOXX Global 1800 Index	3.7	12.5	14.1	45.3	67.3	N/A	N/A	14.3	13.4	11.0
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
iSTOXX Uninvest World Index	8.8	11.8	15.0	15.2	N/A	N/A	N/A	0.7	0.4	N/A
STOXX Global 1800 Index	8.8	11.7	14.8	14.5	17.6	N/A	N/A	0.7	0.9	0.6
Index to benchmark	Correlation					Tracking error (%)				
iSTOXX Uninvest World Index	1.0	1.0	1.0	1.0	N/A	0.3	0.4	0.5	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	-4.9	-0.1	-1.2	-0.6	N/A

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

<sup>2</sup> Based on EURIBOR1M

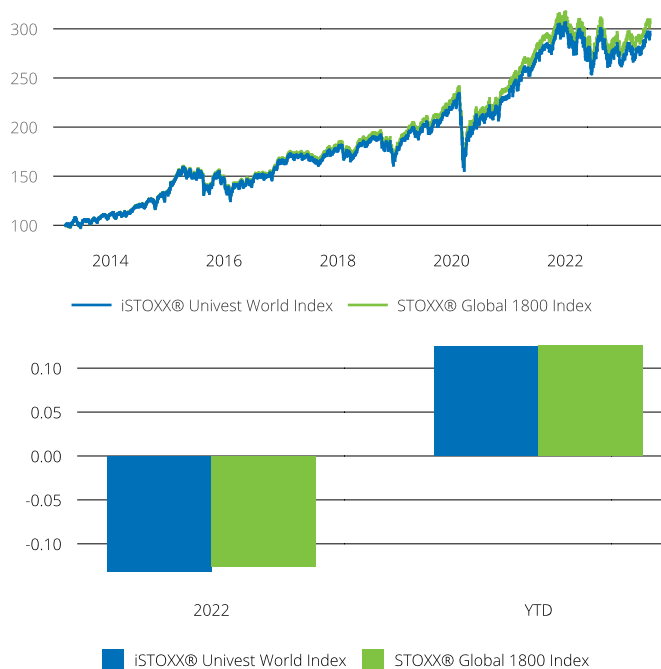
(EUR, net return), all data as of Jun. 30, 2023

## BENCHMARK INDICES

## ISTOXX® UNIVEST WORLD INDEX

## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
iSTOXX Uninvest World Index	23.9	18.4	19.9	18.1	0.1	1.9	2.0	11.3
STOXX Global 1800 Index	23.7	18.3	19.7	18.0	0.1	1.9	1.9	10.8

Performance and annual returns<sup>4</sup>

## 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](http://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.

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

<sup>4</sup> STOXX data from Mar. 18, 2013 to Jun. 30, 2023

## ISTOXX® UNIVEST WORLD INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
Apple Inc.	Technology	United States	5.09
Microsoft Corp.	Technology	United States	4.44
Amazon.com Inc.	Retail	United States	2.11
NVIDIA Corp.	Technology	United States	1.82
TESLA	Automobiles & Parts	United States	1.26
ALPHABET INC. CL A	Technology	United States	1.25
ALPHABET CLASS C	Technology	United States	1.25
META PLATFORMS CLASS A	Technology	United States	1.11
UnitedHealth Group Inc.	Health Care	United States	0.79
Berkshire Hathaway Inc. CL B	Financial Services	United States	0.78

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

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