

# ISTOXX® UNIVEST SUSTAINABLE WORLD INDEX

## Index description

The iSTOXX Uninvest Sustainable World Index is designed to achieve sustainable carbon reduction in terms of greenhouse gas emissions and intensities over time, while tracking the iSTOXX Uninvest World Index and providing exposure to Value, Momentum, Quality and Low Risk risk-premia factors. The iSTOXX Uninvest Sustainable World Index also tilts away from companies that are laggards in corporate governance, and other social criteria. In addition, the Index aims to reduce its greenhouse gas emissions and intensity at least by half by December 2024 (versus the baseline values of iSTOXX Uninvest World Index in December 2019), and aims to track the iSTOXX Uninvest World Index with a tracking error close to 1%.

## Key facts

» The iSTOXX Uninvest Sustainable World Index is designed to achieve sustainable carbon reduction in terms of greenhouse gas emissions and intensities over time, while tracking the iSTOXX Uninvest World Index and providing exposure to Value, Momentum, Quality and Low Risk risk-premia factors.

» The iSTOXX Uninvest Sustainable World Index also tilts away from companies that are laggards in Corporate Governance, Human Capital, and Human Rights. In addition, the Index aims to reduce its greenhouse gas emissions and intensity at least by half by December 2024 (versus the baseline values of iSTOXX Uninvest World Index in December 2019).

» Use of Axioma's factor risk model and optimization to control for unintended systematic and ESG exposures

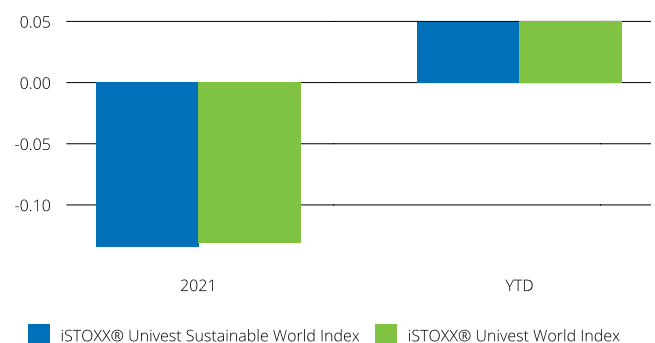
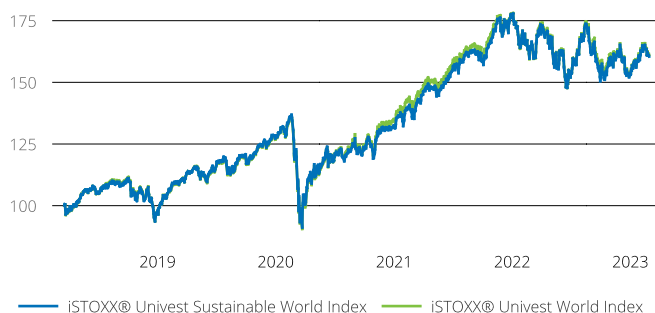
» Ensures tradability by managing turnover and using liquidity constraints in the optimization

» Ensures diversification using country and industry controls

## 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 Sustainable World Index	-0.1	5.0	-2.6	35.0	N/A	N/A	N/A	-2.7	10.6	N/A
iSTOXX Uninvest World Index	-0.1	5.0	-2.1	N/A	N/A	N/A	N/A	-2.1	N/A	N/A
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
iSTOXX Uninvest Sustainable World Index	11.0	10.9	17.7	20.4	N/A	N/A	N/A	-0.2	0.5	N/A
iSTOXX Uninvest World Index	11.5	11.4	17.9	15.7	15.7	N/A	N/A	-0.1	0.3	0.3
Index to benchmark	Correlation					Tracking error (%)				
iSTOXX Uninvest Sustainable World Index	1.0	1.0	1.0	1.0	N/A	1.2	1.2	1.2	1.3	N/A
Index to benchmark	Beta					Annualized information ratio				
iSTOXX Uninvest Sustainable World Index	0.9	1.0	1.0	1.0	N/A	-0.2	-0.3	-0.5	0.5	N/A

## Performance and annual returns<sup>3</sup>



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

<sup>2</sup> Based on EURIBOR1M

<sup>3</sup> STOXX data from Mar. 19, 2018 to Feb. 28, 2023

(EUR, net return), all data as of Feb. 28, 2023

## ISTOXX INDICES

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## Methodology

The iSTOXX Uninvest Sustainable World Index is constructed by solving a series of optimization problems using Axioma's portfolio optimization software and the Axioma World-wide medium horizon fundamental factor risk model. Four single factor portfolios are first constructed which are then combined to create a target multifactor portfolio such that the four single factor portfolios contribute equally to active risk. A final optimization is then run to track the target portfolio while managing risk, liquidity risk, and tradability of the portfolio and while satisfying the Climate, Social and Governance constraints.

## Quick facts

Weighting	Optimization
Cap factor	None
No. of components	Capped at 800
Review frequency	Quarterly
Calculation/distribution	realtime 15 sec
Calculation hours	00:00:00 22:15:00
Base value/base date	100 as of Mar. 19, 2018
History	Available daily as of Mar 19, 2018
Inception date	Sep. 30, 2021

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH1112453324	ISXUSWGR		.ISXUSWGR
Net Return EUR	CH1112453316	ISXUSWR		.ISXUSWR
Price EUR	CH1112453308	ISXUSWP		.ISXUSWP
Gross Return USD	CH1112453357	ISXUSWEG	ISXUSWEG INDEX	.ISXUSWEG
Net Return USD	CH1112453340	ISXUSWER	ISXUSWER INDEX	.ISXUSWER
Price USD	CH1112453332	ISXUSWE		.ISXUSWE

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](https://www.stoxx.com/data/vendor_codes.html)

## CONTACT DETAILS

STOXX customer support | P +41 43 430 7272 | [customersupport@stoxx.com](mailto:customersupport@stoxx.com) | <https://qontigo.com/support/>

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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 ISTOXX® 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.

## ISTOXX® UNIVEST SUSTAINABLE WORLD INDEX

Top 10 Components<sup>4</sup>

Company	Supersector	Country	Weight (%)
Microsoft Corp.	Technology	United States	4.02
Apple Inc.	Technology	United States	3.71
Home Depot Inc.	Retail	United States	1.21
Johnson & Johnson	Health Care	United States	1.09
TESLA	Automobiles & Parts	United States	0.95
ASML HLDG	Technology	Netherlands	0.93
Lockheed Martin Corp.	Industrial Goods & Services	United States	0.91
MasterCard Inc. Cl A	Industrial Goods & Services	United States	0.89
Enbridge Inc.	Energy	Canada	0.87
Schlumberger Ltd.	Energy	United States	0.86

<sup>4</sup> Based on the composition as of Feb. 28, 2023

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