# ENVIRONMENTAL SOCIAL ISTOXX® UK ESG EQUAL WEIGHT INDEX

### Index description

The iSTOXX UK ESG Equal Weight Index aims to replicate an investment in the top 50% stocks in terms of ESG Risk Rating of the STOXX UK Total Market Index. Companies that are non-compliant according to Global Standards Screening (GSS) or are involved in Controversial Weapons activities, as identified by Sustainalytics, are not eligible. Additionally, the eligible companies should not be involved in Unconventional Oil and Gas, Tobacco production, Thermal Coal, Adult Entertainment and Gambling.

The constituents are equally weighted, and the index is reviewed on a quarterly basis.

## **Key facts**

»Serves as benchmarks for the UK region.

»High liquidity threshold ensures tradability.

»Selects the largest securities that have low ESG Risk Rating.

#### **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 UK ESG Equal Weight Index	N/A	82.5	1.3	1.3	1.6	1.1	1.9	1.4	64.4
STOXX UK 180 Index	2,191.4	2,020.1	11.2	3.6	174.8	0.8	8.7	0.0	3.5

**Country weighting** 

#### Supersector weighting (top 10)



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

			R	eturn (%)			An	nualized ret	urn (%):
Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
-1.8	1.1	3.7	20.0	2.9	N/A	N/A	3.7	6.3	0.6
1.0	2.6	8.1	33.4	17.8	N/A	N/A	8.2	10.2	3.4
Annualized volatility (%) Annualized Sharpe r					pe ratio²				
12.7	15.8	18.0	18.5	21.1	N/A	N/A	0.0	0.3	0.0
9.1	11.9	12.5	14.8	17.3	N/A	N/A	0.3	0.6	0.2
	Correlation Tracking et					error (%)			
0.9	0.8	0.8	0.8	0.9	6.9	9.9	11.6	9.8	10.3
	Beta Annualized information ra						tion ratio		
1.3	1.0	1.1	1.1	1.1	-4.7	-0.3	-0.3	-0.3	-0.2
	-1.8 1.0 12.7 9.1 0.9	-1.8 1.1   1.0 2.6   12.7 15.8   9.1 11.9   0.9 0.8	-1.8 1.1 3.7   1.0 2.6 8.1   12.7 15.8 18.0   9.1 11.9 12.5   0.9 0.8 0.8	Last month YTD 1Y 3Y   -1.8 1.1 3.7 20.0   1.0 2.6 8.1 33.4   Annualized vo   12.7 15.8 18.0 18.5   9.1 11.9 12.5 14.8   Con   0.9 0.8 0.8 0.8	-1.8 1.1 3.7 20.0 2.9   1.0 2.6 8.1 33.4 17.8   Annualized volatility (%)   12.7 15.8 18.0 18.5 21.1   9.1 11.9 12.5 14.8 17.3   Correlation   0.9 0.8 0.8 0.9   Beta	Last month YTD 1Y 3Y 5Y Last month   -1.8 1.1 3.7 20.0 2.9 N/A   1.0 2.6 8.1 33.4 17.8 N/A   Annualized volatility (%)   12.7 15.8 18.0 18.5 21.1 N/A   9.1 11.9 12.5 14.8 17.3 N/A   Correlation   0.9 0.8 0.8 0.9 6.9   Beta	Last month YTD 1Y 3Y 5Y Last month YTD   -1.8 1.1 3.7 20.0 2.9 N/A N/A   1.0 2.6 8.1 33.4 17.8 N/A N/A   Annualized volatility (%)   12.7 15.8 18.0 18.5 21.1 N/A N/A   9.1 11.9 12.5 14.8 17.3 N/A N/A   Correlation   0.9 0.8 0.8 0.9 6.9 9.9   Beta	Last month YTD 1Y 3Y 5Y Last month YTD 1Y   -1.8 1.1 3.7 20.0 2.9 N/A N/A 3.7   1.0 2.6 8.1 33.4 17.8 N/A N/A 8.2   Annualized volatility (%) Annualized volatility (%) Annualized volatility (%)   12.7 15.8 18.0 18.5 21.1 N/A N/A 0.0   9.1 11.9 12.5 14.8 17.3 N/A N/A 0.3   Correlation   0.9 0.8 0.8 0.9 6.9 9.9 11.6   Beta Annualized colspan="4">Annualized	Last month YTD 1Y 3Y 5Y Last month YTD 1Y 3Y   -1.8 1.1 3.7 20.0 2.9 N/A N/A 3.7 6.3   1.0 2.6 8.1 33.4 17.8 N/A N/A 8.2 10.2   Annualized volatility (%) Annualized volatility (%)   Correlation Tracking of the second seco

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

<sup>2</sup> Based on EURIBOR1M



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

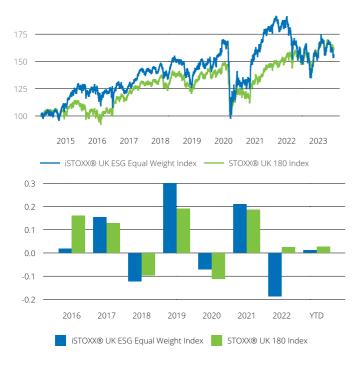
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### Fundamentals (for last 12 months)

Index		Price/earnings incl. negative		rice/earnings excl. negative	Price/ book	Dividend yield (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
iSTOXX UK ESG Equal Weight Index	144.6	12.1	13.6	11.4	1.3	4.1	1.2	1.3
STOXX UK 180 Index	8.6	8.9	6.8	8.7	1.4	4.0	0.7	4.3





## Methodology

The ISTOXX UK ESG Equal Weight Index aims to replicate an investment in the top 50% stocks in terms of ESG Risk Rating of the STOXX UK Total Market Index. Companies that are non-compliant according to Global Standards Screening (GSS) or are involved in Controversial Weapons activities, as identified by Sustainalytics, are not eligible. Additionally, the eligible companies should not be involved in Unconventional Oil and Gas, Tobacco production, Thermal Coal, Adult Entertainment and Gambling.

#### Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH0462361723	ISUKEWGR		.ISUKEWGR
Net Return	EUR	CH0462361715	ISUKEWR		.ISUKEWR
Price	EUR	CH0462361707	ISUKEWE		.ISUKEWE
Gross Return	GBP	CH0462361756	ISUKEWGB	ISUKEWGB INDEX	.ISUKEWGB
Net Return	GBP	CH0462361749	ISUKEWB	ISUKEWB INDEX	.ISUKEWB
Price	GBP	CH0462361731	ISUKEWH	ISUKEWH INDEX	.ISUKEWH

Complete list available here: www.stoxx.com/data/vendor\_codes.html

#### **Ouick facts**

Weighting	Equal-Weighted
Cap factor	n.a.
No. of components	Variable
Review frequency	Quarterly
Calculation/distribution	realtime 15 sec
Calculation hours	09:00:00 18:00:00
Base value/base date	100 as of Mar. 24, 2014
History	Available from Mar. 24, 2014
Inception date	June. 01, 2022
To learn more about the ince see our data vendor code she	ption date, the currency, the calculation hours and historical values, please et.

#### 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> gr. div. yield is calculated as gr. return index return minus price index return <sup>4</sup> STOXX data from Mar. 24, 2014 to Jun. 30, 2023

## ENVIRONMENTAL SOCIAL ISTOXX® UK ESG EQUAL WEIGHT INDEX

## Top 10 Components<sup>5</sup>

Company	Supersector	Country	Weight (%)	
GAMES WORKSHOP	Consumer Products & Services	Great Britain		
INTERNATIONAL DISTRIBUTIONS SERVICES	Industrial Goods & Services	Great Britain	1.84	
SAGE GRP	Technology	Great Britain	1.76	
NEXT	Retail	Great Britain	1.76	
EXPERIAN	Industrial Goods & Services	Great Britain	1.71	
RELX PLC	Media	Great Britain	1.69	
DIAGEO	Food, Beverage & Tobacco	Great Britain	1.68	
DECHRA PHARMACEUTICALS	Health Care	Great Britain	1.68	
INFORMA	Media	Great Britain	1.68	
COMPASS GRP	Consumer Products & Services	Great Britain	1.67	

 $^{\rm 5}$  Based on the composition as of Jun. 30, 2023