

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.

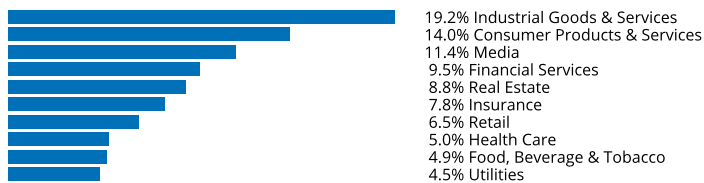
Key facts

- »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 (EUR bn.) | | Components (EUR bn.) | | | | Component weight (%) | | Turnover (%) |
|----------------------------------|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| iSTOXX UK ESG Equal Weight Index | N/A | 96.2 | 1.5 | 1.5 | 1.9 | 1.3 | 1.9 | 1.4 | 64.4 |
| STOXX UK Total Market Index | 2,645.3 | 2,428.6 | 8.4 | 1.7 | 203.6 | 0.1 | 8.4 | 0.0 | 3.2 |

Supersector weighting (top 10)



Country weighting



Risk and return figures¹

| Index returns | Return (%) | | | | | Annualized return (%) | | | | |
|----------------------------------|---------------------------|------|------|------|------|--------------------------------------|------|------|------|------|
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| iSTOXX UK ESG Equal Weight Index | -1.5 | 4.6 | 4.0 | 27.1 | 6.0 | N/A | N/A | 4.1 | 8.4 | 1.2 |
| STOXX UK Total Market Index | 1.2 | 6.1 | 8.3 | 40.9 | 18.4 | N/A | N/A | 8.3 | 12.2 | 3.5 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| iSTOXX UK ESG Equal Weight Index | 13.4 | 15.8 | 20.1 | 20.4 | 23.8 | N/A | N/A | 0.0 | 0.4 | 0.1 |
| STOXX UK Total Market Index | 10.0 | 11.9 | 14.7 | 16.5 | 19.7 | N/A | N/A | 0.3 | 0.7 | 0.2 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| iSTOXX UK ESG Equal Weight Index | 0.9 | 0.8 | 0.8 | 0.9 | 0.9 | 6.8 | 9.7 | 11.2 | 9.6 | 10.1 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| iSTOXX UK ESG Equal Weight Index | 1.2 | 1.0 | 1.2 | 1.1 | 1.1 | -4.7 | -0.3 | -0.3 | -0.3 | -0.2 |

¹ For information on data calculation, please refer to STOXX calculation reference guide.

² Based on EURIBOR1M

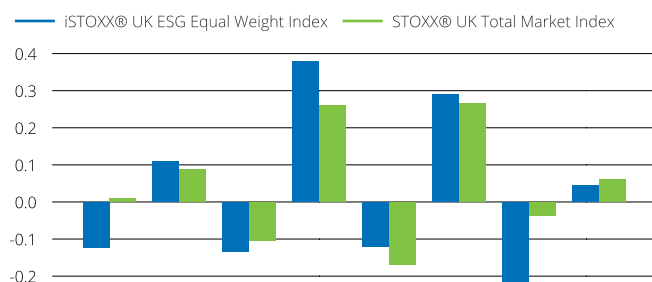
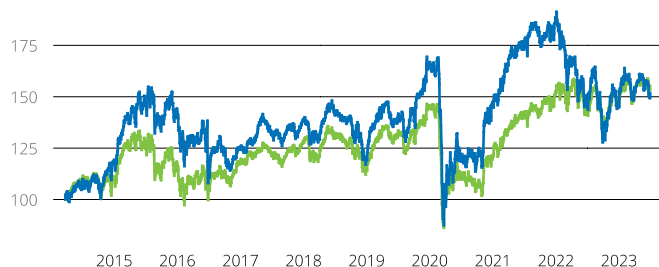
(EUR, gross return), all data as of Jun. 30, 2023

ENVIRONMENTAL SOCIAL ISTOXX® UK ESG EQUAL WEIGHT INDEX

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 UK ESG Equal Weight Index | 144.6 | 12.1 | 13.6 | 11.4 | 1.3 | 4.1 | 1.2 | 1.3 |
| STOXX UK Total Market Index | 9.1 | 8.9 | 6.7 | 8.6 | 1.3 | 4.0 | 0.7 | 3.9 |

Performance and annual returns⁴



■ iSTOXX® UK ESG Equal Weight Index ■ STOXX® UK Total Market Index

Methodology

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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

Quick facts

| | |
|--------------------------|------------------------------|
| Weighting | Equal-Weighted |
| Cap factor | n.a. |
| No. of components | Variable |
| Review frequency | Quarterly |
| Calculation/distribution | End of day |
| Calculation hours | 18:00:00 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 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 gr. div. yield is calculated as gr. return index return minus price index return

⁴ STOXX data from Mar. 24, 2014 to Jun. 30, 2023

ENVIRONMENTAL SOCIAL ISTOXX® UK ESG EQUAL WEIGHT INDEX

Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|--------------------------------------|------------------------------|----------------|-------------------|
| GAMES WORKSHOP | Consumer Products & Services | Great Britain | 1.95 |
| 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 |

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