**ENVIRONMENTAL SOCIAL**

# ISTOXX UK ESG EQUAL WEIGHT

## 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.

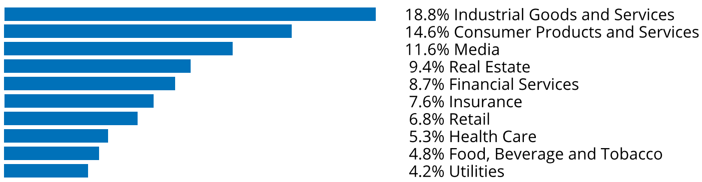
»High liquidity threshold ensures tradability.

»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 | N/A | 97.0 | 1.5 | 1.5 | 2.0 | 1.2 | 2.0 | 1.2 | 64.7 |
| STOXX UK Total Market | 2,625.5 | 2,408.6 | 8.3 | 1.8 | 194.7 | 0.1 | 8.1 | 0.0 | 0.0 |

## Supersector weighting (top 10)




## Country weighting


## Risk and return figures[1]

| Index returns | Return (%) | | | | | Annualized return (%) | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| iSTOXX UK ESG Equal Weight | -2.9 | 6.2 | 4.2 | 24.5 | 10.3 | N/A | N/A | 4.2 | 7.6 | 2.0 |
| STOXX UK Total Market | -2.5 | 9.6 | 6.6 | 41.5 | 22.0 | N/A | N/A | 6.7 | 12.4 | 4.1 |
| **Index volatility and risk** | **Annualized volatility (%)** | | | | | **Annualized Sharpe ratio** | | | | |
| iSTOXX UK ESG Equal Weight | N/A | N/A | 19.4 | 20.2 | 23.9 | N/A | N/A | 0.0 | 0.3 | 0.1 |
| STOXX UK Total Market | N/A | N/A | 14.1 | 16.2 | 19.7 | N/A | N/A | 0.2 | 0.7 | 0.2 |
| **Index to benchmark** | **Correlation** | | | | | **Tracking error (%)** | | | | |
| iSTOXX UK ESG Equal Weight | 0.9 | 0.8 | 0.9 | 0.9 | 0.9 | 5.8 | 9.0 | 10.2 | 9.5 | 10.1 |
| **Index to benchmark** | **Beta** | | | | | **Annualized information ratio** | | | | |
| iSTOXX UK ESG Equal Weight | 1.1 | 1.1 | 1.2 | 1.1 | 1.1 | -0.8 | -0.0 | -0.2 | -0.4 | -0.2 |

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

*(EUR, gross return), all data as of Aug. 31, 2023*

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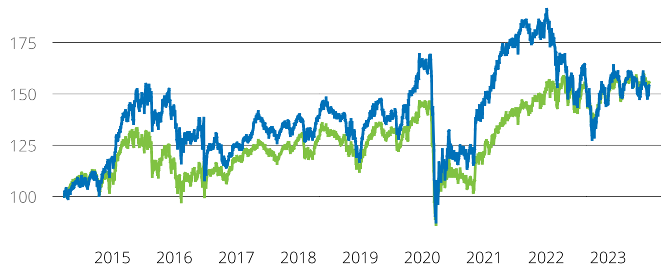
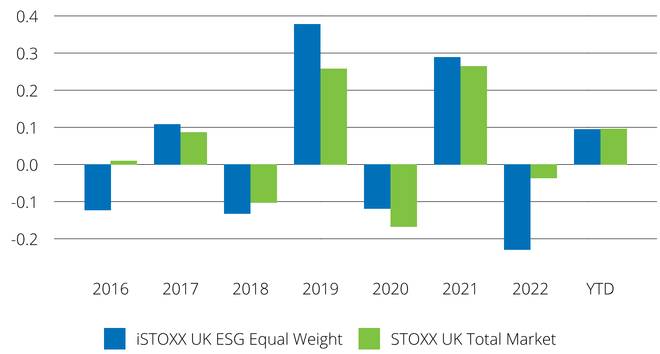
### Fundamentals (for last 12 months)

| 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 | 26.7 | 12.5 | 12.5 | 12.2 | 1.4 | 4.1 | 1.4 | 3.7 |
| STOXX UK Total Market | 11.2 | 9.7 | 9.5 | 9.6 | 1.5 | 4.0 | 1.1 | -2.5 |

### Performance and annual returns[4]




### Methodology

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### Versions and symbols

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

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

STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | https://qontigo.com/support/

#### DISCLAIMER



#### 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 Aug. 31, 2023

*(EUR, gross return), all data as of Aug. 31, 2023*

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# ISTOXX UK ESG EQUAL WEIGHT

## Top 10 Components[5]

| Company | Supersector | Country | Weight (%) |
|---|---|---|---|
| INTERNATIONAL DISTRIBUTIONS SERVICES | Industrial Goods and Services | UK | 2.02 |
| GAMES WORKSHOP | Consumer Products and Services | UK | 1.92 |
| CONVATEC PLC | Health Care | UK | 1.88 |
| SAGE GRP | Technology | UK | 1.84 |
| HOWDEN JOINERY GRP | Retail | UK | 1.81 |
| FUTURE | Media | UK | 1.79 |
| NEXT | Retail | UK | 1.77 |
| DECHRA PHARMACEUTICALS | Health Care | UK | 1.72 |
| MONDI | Industrial Goods and Services | UK | 1.72 |
| UNITE GROUP PLC | Real Estate | UK | 1.69 |

[5] Based on the composition as of Aug. 31, 2023