

# STOXX® UK 180 INDEX

## Index description

STOXX global benchmark indices provide a broad yet liquid representation of different regions and countries. The indices are derived from their respective Total Market Index (TMI). They are weighted according to free-float market cap and cover about 95% of the free-float market cap of the relevant region or country.

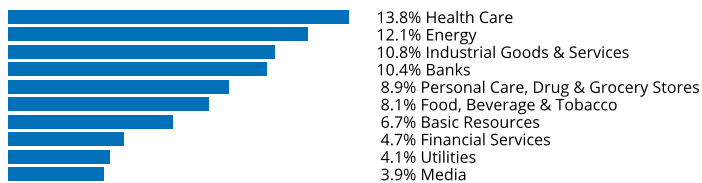
## Key facts

- » Broad and liquid benchmarks for market regions and countries worldwide
- » Broad number of components
- » Serve as benchmarks for their respective regions/actively managed funds
- » Serve as an underlying for a variety of financial products, are used for academic research and receive wide media coverage

## Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX UK 180 Index	2,786.0	2,568.3	14.3	4.6	222.2	1.0	8.7	0.0	3.5
STOXX UK Total Market Index	2,886.0	2,649.6	9.2	1.9	222.2	0.1	8.4	0.0	3.2

## 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
STOXX UK 180 Index	3.6	8.5	13.2	37.2	13.4	N/A	N/A	13.3	11.2	2.6
STOXX UK Total Market Index	3.6	8.4	13.0	36.8	10.6	N/A	N/A	13.1	11.1	2.1
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX UK 180 Index	13.0	15.3	19.7	19.4	21.4	N/A	N/A	0.5	0.5	0.1
STOXX UK Total Market Index	13.0	15.3	19.8	19.6	21.7	N/A	N/A	0.4	0.5	0.1
Index to benchmark	Correlation					Tracking error (%)				
STOXX UK 180 Index	1.0	1.0	1.0	1.0	1.0	0.2	0.3	0.5	0.7	0.8
Index to benchmark	Beta					Annualized information ratio				
STOXX UK 180 Index	1.0	1.0	1.0	1.0	1.0	3.0	0.3	0.3	0.1	0.6

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

<sup>2</sup> Based on EURIBOR1M

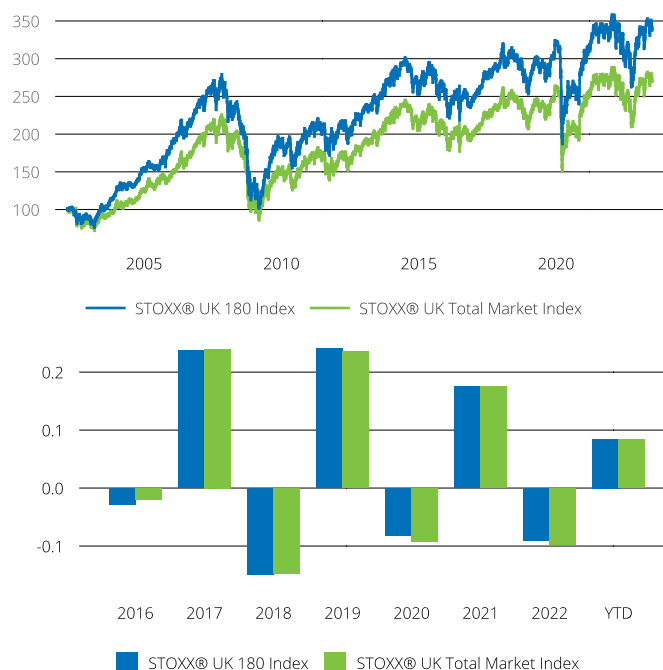
(USD, gross return), all data as of Jun. 30, 2023

## BROAD INDICES

## STOXX® UK 180 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
STOXX UK 180 Index	8.6	8.9	6.8	8.7	1.4	4.2	0.7	4.3
STOXX UK Total Market Index	9.1	8.9	6.7	8.6	1.3	4.2	0.7	3.9

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

## Methodology

The universe is the relevant Total Market Index (TMI). All stocks in the index universe are ranked by free-float market cap to produce the index selection list. Target coverage: 95% of the free-float market cap of the index universe. The detailed methodology including the calculation formula can be found in our rulebook : [www.stoxx.com/indices/rulebooks.html](http://www.stoxx.com/indices/rulebooks.html)

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0149416957	SX18GGR	SX18GGR INDEX	.SX18GGR
Gross Return EUR	CH0149416957	SX18GGR	SX18GGR INDEX	.SX18GGR
Net Return EUR	CH0149416973	SX18GR	SX18GR INDEX	.SX18GR
Net Return EUR	CH0149416973	SX18GR	SX18GR INDEX	.SX18GR
Price EUR	CH0149416999	SX18GP	SX18GP INDEX	.SX18GP
Price EUR	CH0149416999	SX18GP	SX18GP INDEX	.SX18GP
Gross Return GBP	CH0364964780	SX18GHB		.SX18GHB
Gross Return GBP	CH0364964780	SX18GHB		.SX18GHB
Net Return GBP	CH0364964798	SX18HB		.SX18HB
Net Return GBP	CH0364964798	SX18HB		.SX18HB

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	20%
No. of components	Fixed component (exact number indicated in index name)
Review frequency	Quarterly, in Mar., Jun., Sep., Dec.

To learn more about the inception date, currency versions, 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](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 STOXX® Customized Indices, which can be tailored to specific client or mandate needs. STOXX offers a wide range of customization, 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. 18, 2002 to Jun. 30, 2023

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

## STOXX® UK 180 INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
ASTRAZENECA	Health Care	Great Britain	8.65
SHELL	Energy	Great Britain	7.99
HSBC	Banks	Great Britain	6.24
UNILEVER PLC	Personal Care, Drug & Grocery Stores	Great Britain	5.33
BP	Energy	Great Britain	3.98
DIAGEO	Food, Beverage & Tobacco	Great Britain	3.76
GSK	Health Care	Great Britain	2.82
RIO TINTO	Basic Resources	Great Britain	2.65
BRITISH AMERICAN TOBACCO	Food, Beverage & Tobacco	Great Britain	2.63
RELX PLC	Media	Great Britain	2.51

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

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