

# STOXX® UK 180 ESG-X INDEX

## Index description

The STOXX Benchmark ESG-X Indices are based on a selection of STOXX Benchmark Indices and apply standardized ESG exclusion screens. The screens are based on the responsible policies of leading asset owners and aim to reduce reputational and idiosyncratic risks. STOXX excludes companies that Sustainalytics considers to be noncompliant based on Sustainalytics Global Standards Screening assessment, that are involved in controversial weapons, are tobacco producers, or that either derive revenues from thermal coal extraction or exploration, or have power generation capacity that utilizes thermal coal. STOXX Benchmark ESG-X Indices are suitable as underlying indices for mandates, passive funds, ETFs, structured products and listed derivatives, with the ambition to increase liquidity and lower the cost of trading.

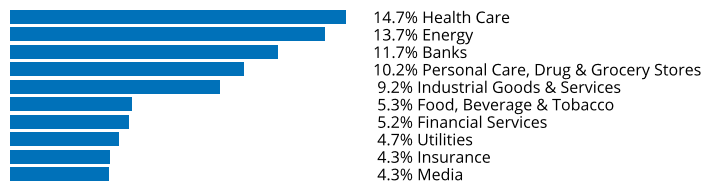
## Key facts

- »ESG screened versions of STOXX Benchmark Indices
- »Screens are based on responsible policies and aim to reduce reputational and idiosyncratic risks
- »Screening provided by award-winning ESG data provider Sustainalytics
- »Transparent free-float market-cap weighting scheme
- »Low tracking error with similar risk-return profile compared to their underlying indices
- »Suitable as underlying for mandates, passive funds, ETFs, structured products and listed derivatives

## 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
STOXX UK 180 ESG-X Index	2,195.6	2,060.4	12.5	4.3	210.1	1.0	10.2	0.0	11.3
STOXX UK 180 Index	2,531.8	2,339.5	13.0	4.3	210.1	1.0	9.0	0.0	3.4

## 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 ESG-X Index	-2.5	5.8	0.6	41.2	20.5	N/A	N/A	0.6	12.3	3.8
STOXX UK 180 Index	-3.0	4.8	-0.2	40.1	18.5	N/A	N/A	-0.2	12.0	3.5
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX UK 180 ESG-X Index	12.2	12.5	15.9	17.4	19.7	N/A	N/A	-0.0	0.6	0.2
STOXX UK 180 Index	12.1	12.3	15.5	17.2	19.5	N/A	N/A	-0.1	0.6	0.2
Index to benchmark	Correlation					Tracking error (%)				
STOXX UK 180 ESG-X Index	1.0	1.0	1.0	1.0	1.0	1.2	1.2	1.1	1.0	1.1
Index to benchmark	Beta					Annualized information ratio				
STOXX UK 180 ESG-X Index	1.0	1.0	1.0	1.0	1.0	4.7	2.2	0.8	0.3	0.3

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

<sup>2</sup> Based on EURIBOR1M

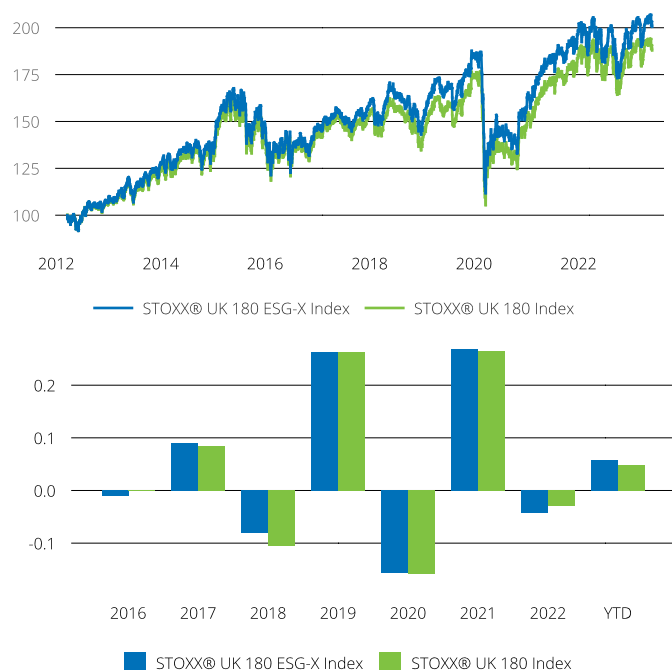
(EUR, net return), all data as of May 31, 2023

# ENVIRONMENTAL SOCIAL STOXX® UK 180 ESG-X 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 ESG-X Index	8.6	8.5	7.1	8.3	1.4	3.6	0.9	3.9
STOXX UK 180 Index	7.9	8.3	6.5	8.2	1.3	3.7	0.7	4.1

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



## Methodology

STOXX excludes companies that Sustainalytics considers to be noncompliant based on Sustainalytics Global Standards Screening assessment, that are involved in controversial weapons (antipersonnel mines, biological and chemical weapons, cluster weapons, depleted uranium, nuclear weapons, and white phosphorus weapons), are tobacco producers, or that either derive revenues from thermal coal extraction or exploration or have power generation capacity that utilizes thermal coal.

The indices are reviewed quarterly and components are weighted by free-float market cap, with a maximum capped weight of 10% for the EURO STOXX 50 ESG-X Index, and 20% for the remaining Benchmark ESG-X Indices. Deleted companies are not replaced.

The indices are subject to the fast-exit rule: in case an index constituent's ESG Controversy Rating increases to Category 5, the respective constituent will be deleted from the index two dissemination days after the announcement, i.e. at the open of the third dissemination day.

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0476175085	SG1WESGX		.SG1WESGX
Net Return EUR	CH0476175440	SG1RESGX		.SG1RESGX
Price EUR	CH0476175325	SU1PESGX		.SU1PESGX
Gross Return GBP	CH0476174765	SG1GESGX	SG1GESGX INDEX	.SG1GESGX
Net Return GBP	CH0476175242	SG1NESGX		.SG1NESGX
Price GBP	CH0476175390	SG1ESGX	SG1ESGX INDEX	.SG1ESGX
Gross Return USD	CH0476175093	SG1ZESGX		.SG1ZESGX
Net Return USD	CH0476175077	SG1VESGX		.SG1VESGX
Price USD	CH0476175044	SG1LESGX		.SG1LESGX

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

## Quick facts

Weighting	based on free float market cap
Cap factor	none
No. of components	variable
Review frequency	quarterly
Calculation/distribution	dayend
Calculation hours	18:00:00 18:00:00
Base value/base date	100 as of Dec. 21, 2012
History	21-12-2012
Inception date	May. 15, 2019

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.

<sup>3</sup> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Mar. 19, 2012 to May 31, 2023

(EUR, net return), all data as of May 31, 2023

# ENVIRONMENTAL SOCIAL STOXX® UK 180 ESG-X INDEX

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

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
ASTRAZENECA	Health Care	Great Britain	10.19
SHELL	Energy	Great Britain	8.80
HSBC	Banks	Great Britain	6.76
UNILEVER PLC	Personal Care, Drug & Grocery Stores	Great Britain	5.97
BP	Energy	Great Britain	4.85
DIAGEO	Food, Beverage & Tobacco	Great Britain	4.27
GSK	Health Care	Great Britain	3.11
RELX PLC	Media	Great Britain	2.74
RECKITT BENCKISER GRP	Personal Care, Drug & Grocery Stores	Great Britain	2.59
NATIONAL GRID	Utilities	Great Britain	2.29

<sup>5</sup> Based on the composition as of May 31, 2023

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