

# STOXX® UK 50 INDEX

## Index description

The STOXX Global and Country blue-chip indices are fixed-number indices designed to represent the largest components by free-float market cap of their geographic region defined by the relevant benchmark indices.

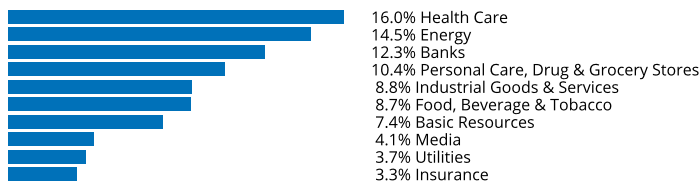
## Key facts

- » Liquid indices, as they cover about 60% of the free-float market cap of the relevant benchmark index
- » The indices are diversified, as they incorporate a capping factor to ensure that no component can dominate the index
- » Buffers are used to achieve the fixed number of components and to maintain stability of the indices by reducing index composition changes

## 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
STOXX UK 50 Index	1,748.0	1,647.1	32.9	18.5	180.7	5.6	11.0	0.3	4.3
STOXX UK 180 Index	2,177.8	2,012.4	11.2	3.7	180.7	0.8	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 50 Index	-5.1	1.0	1.5	37.9	20.7	N/A	N/A	1.6	11.4	3.9
STOXX UK 180 Index	-5.0	1.6	1.1	34.0	16.5	N/A	N/A	1.1	10.3	3.1
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX UK 50 Index	11.2	12.5	13.4	15.4	17.4	N/A	N/A	0.0	0.6	0.2
STOXX UK 180 Index	10.6	12.5	13.6	15.4	17.4	N/A	N/A	-0.0	0.6	0.2
Index to benchmark	Correlation					Tracking error (%)				
STOXX UK 50 Index	1.0	1.0	1.0	1.0	1.0	1.4	2.1	2.6	2.4	2.5
Index to benchmark	Beta					Annualized information ratio				
STOXX UK 50 Index	1.1	1.0	1.0	1.0	1.0	-1.1	-0.7	0.2	0.4	0.3

<sup>1</sup> For information on data calculation, please refer to [STOXX calculation reference guide](#).

<sup>2</sup> Based on EURIBOR1M

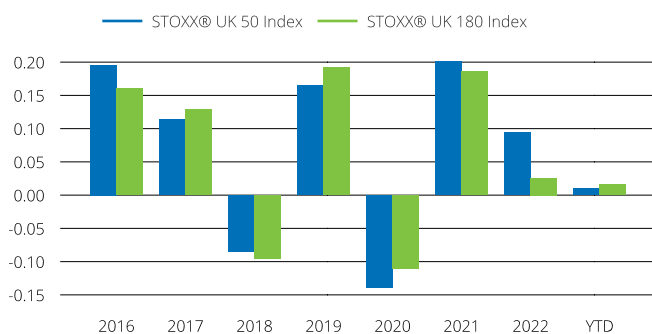
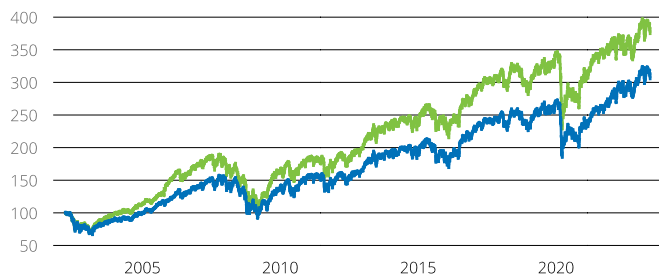
(GBP, gross return), all data as of May 31, 2023

## BLUE-CHIP INDICES

## STOXX® UK 50 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 50 Index	5.1	6.9	5.1	6.9	1.2	3.9	0.5	3.6
STOXX UK 180 Index	7.9	8.3	6.5	8.2	1.3	3.8	0.7	4.1

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

## Methodology

The index universe is the relevant benchmark index. To be eligible for inclusion, the three-month average daily trading volume (3-month ADTV) has to be at least 1 million euros. Components are selected on the basis of the free-float market cap and a 10% buffer rule applies for the ranking. If the number of stocks selected is still below the required component count after applying the buffer rules, the largest remaining stocks are selected until there are enough stocks. The detailed methodology including the calculation formula can be found in our rulebook:

<http://www.stoxx.com/indices/rulebooks.html>

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0121751215	SXUKGR	SXUKGR INDEX	.SXUKGR
Gross Return EUR	CH0121751215	SXUKGR	SXUKGR INDEX	.SXUKGR
Net Return EUR	CH0121751181	SXUKR	SXUKR INDEX	.SXUKR
Net Return EUR	CH0121751181	SXUKR	SXUKR INDEX	.SXUKR
Price EUR	CH0121751173	SXUKP	SXUKP INDEX	.SXUKP
Price EUR	CH0121751173	SXUKP	SXUKP INDEX	.SXUKP
Gross Return GBP	CH0365353082	SXUKGHB		.SXUKGHB
Gross Return GBP	CH0365353082	SXUKGHB		.SXUKGHB
Net Return GBP	CH0365353108	SXUKHGB		.SXUKHGB
Net Return GBP	CH0365353108	SXUKHGB		.SXUKHGB

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	10%
No. of components	50
Review frequency	Annually in September
Calculation/distribution	End of Day
Calculation hours	End of Day: 18:00 CET 18:00 CET
Base value/base date	100 as of Dec. 27, 2001
History	Available daily back to Dec. 27, 2001
Inception date	May 10, 2017

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](mailto:customersupport@stoxx.com) | <https://qontigo.com/support/>

## DISCLAIMER

STOXX, Deutsche Boerse Group (DBAG) and their licensors, research partners or data providers do not make any warranties or representations, express or implied, with respect to the timeliness, sequence, accuracy, completeness, currentness, merchantability, quality or fitness for any particular purpose of its index data and exclude any liability in connection therewith. STOXX, DBAG and their licensors, research partners or data providers are not providing investment advice through the publication of indices or in connection therewith. In particular, the inclusion of a company in an index, its weighting, or the exclusion of a company from an index, does not in any way reflect an opinion of STOXX, DBAG or their licensors, research partners or data providers on the merits of that company. Financial instruments based on the STOXX® indices, DAX® indices or on any other indices supported by STOXX are in no way sponsored, endorsed, sold or promoted by STOXX, DBAG or their licensors, research partners or data providers.

## 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. 18, 2002 to May 31, 2023

(GBP, gross return), all data as of May 31, 2023

## STOXX® UK 50 INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
ASTRAZENECA	Health Care	Great Britain	10.96
SHELL	Energy	Great Britain	9.27
HSBC	Banks	Great Britain	7.27
UNILEVER PLC	Personal Care, Drug & Grocery Stores	Great Britain	6.43
BP	Energy	Great Britain	5.22
DIAGEO	Food, Beverage & Tobacco	Great Britain	4.59
GSK	Health Care	Great Britain	3.34
BRITISH AMERICAN TOBACCO	Food, Beverage & Tobacco	Great Britain	3.17
RIO TINTO	Basic Resources	Great Britain	3.11
RELX PLC	Media	Great Britain	2.95

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

---