

STOXX UK 180 ESG-X

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 non-compliant 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

»Represents Singapore REITs with exposure in developed countries

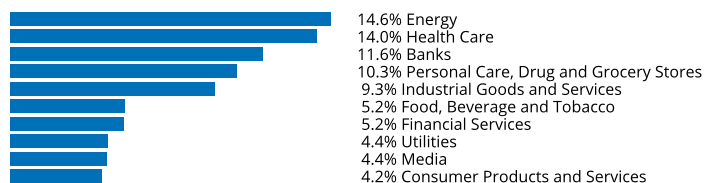
»Market-capitalization- and liquidity-screened

»Weighted by free-float market capitalization

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 ESG-X	2,361.5	2,209.6	13.4	4.6	211.3	1.2	9.6	0.1	11.3
STOXX UK 180	2,746.8	2,531.4	14.1	4.6	211.3	1.2	8.3	0.0	3.4

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
STOXX UK 180 ESG-X	-4.4	8.0	15.0	27.2	17.3	N/A	N/A	15.2	8.4	3.3
STOXX UK 180	-4.0	12.3	15.1	28.5	16.3	N/A	N/A	15.2	8.8	3.1
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX UK 180 ESG-X	N/A	N/A	19.1	19.5	21.7	N/A	N/A	0.6	0.4	0.1
STOXX UK 180	N/A	N/A	18.7	19.3	21.5	N/A	N/A	0.6	0.4	0.1
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX UK 180 ESG-X	1.0	1.0	1.0	1.0	1.0	0.9	1.2	1.1	1.0	1.1
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX UK 180 ESG-X	1.0	1.0	1.0	1.0	1.0	-4.2	0.0	0.0	-0.3	0.2

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

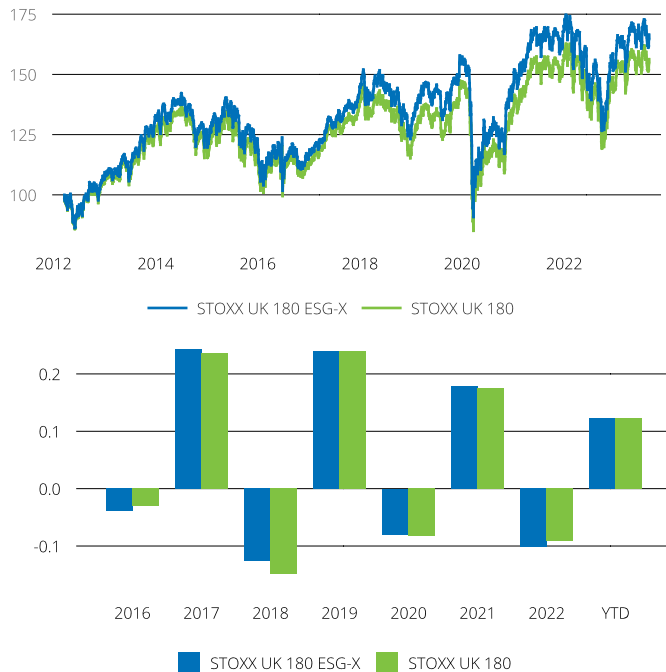
(USD, net return), all data as of Aug. 31, 2023

ENVIRONMENTAL SOCIAL STOXX UK 180 ESG-X

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
STOXX UK 180 ESG-X	11.3	9.9	9.8	9.8	1.5	4.1	1.2	-1.9
STOXX UK 180	11.0	9.8	9.6	9.7	1.5	4.3	1.1	-2.3

Performance and annual returns⁴



Methodology

The iSTOXX Singapore Developed REITs Index is designed to represent the Developed REITs sector in Singapore, which is made up of REITs that derive the majority of their revenues from developed countries. Stocks need to fulfill minimum liquidity and market-capitalization criteria before being added to the index. The constituents are weighted according to free-float market capitalization and reviewed quarterly.

The detailed methodology including the calculation formula can be found in our rulebooks: www.stoxx.com/rulebooks

Versions and symbols

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

Complete list available here: 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.

³ Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Mar. 19, 2012 to Aug. 31, 2023

(USD, net return), all data as of Aug. 31, 2023

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
SHELL	Energy	UK	9.56
ASTRAZENECA	Health Care	UK	9.48
HSBC	Banks	UK	6.78
UNILEVER PLC	Personal Care, Drug and Grocery	UK	6.09
BP	Energy	UK	4.91
DIAGEO	Food, Beverage and Tobacco	UK	4.18
GSK	Health Care	UK	3.26
RELX PLC	Media	UK	2.86
RECKITT BENCKISER GRP	Personal Care, Drug and Grocery	UK	2.41
NATIONAL GRID	Utilities	UK	2.09

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