

ISTOXX® DEVELOPED AND EMERGING MARKETS EX USA PK VN REAL ESTATE INDEX

Index description

The iSTOXX Developed and Emerging Markets ex USA PK VN Real Estate Index represents the real estate sector in the developed and emerging markets excluding Pakistan, the United States and Vietnam.

Key facts

»With 95% coverage of the free-float market cap of the relevant investable stock universe per country, the index forms a unique benchmark for a truly global investment approach.

»Categorization according to primary source of revenue guarantees accurate classification of companies in their respective business environments.

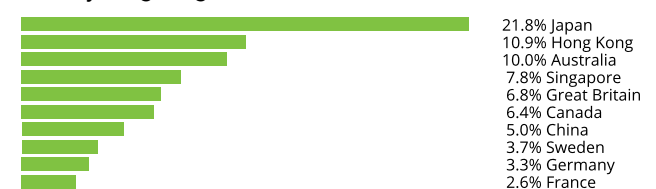
Descriptive statistics

| Index | Market cap (USD bn.) | | Components (USD bn.) | | | | Component weight (%) | | Turnover (%) |
|--|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| iSTOXX Developed and Emerging Markets ex USA PK VN Real Estate Index | 1,238.3 | 812.1 | 1.3 | 0.5 | 19.7 | 0.0 | 2.4 | 0.0 | 4.7 |
| STOXX Global 3000 ex USA Index | 28,886.4 | 22,036.2 | 13.1 | 5.4 | 354.2 | 1.7 | 1.6 | 0.0 | 4.1 |

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 |
| iSTOXX Developed and Emerging Markets ex USA PK VN Real Estate Index | 0.5 | -22.1 | -22.1 | -19.6 | -9.5 | N/A | N/A | -22.1 | -7.0 | -2.0 |
| STOXX Global 3000 ex USA Index | -0.9 | -15.2 | -15.2 | 3.8 | 9.7 | N/A | N/A | -15.4 | 1.3 | 1.9 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| iSTOXX Developed and Emerging Markets ex USA PK VN Real Estate Index | 15.0 | 17.3 | 17.3 | 19.0 | 15.7 | N/A | N/A | -1.4 | -0.4 | -0.1 |
| STOXX Global 3000 ex USA Index | 15.2 | 18.4 | 18.4 | 18.6 | 15.8 | N/A | N/A | -0.9 | 0.1 | 0.1 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| iSTOXX Developed and Emerging Markets ex USA PK VN Real Estate Index | 0.8 | 0.9 | 0.9 | 0.9 | 0.9 | 9.1 | 8.1 | 8.1 | 9.1 | 8.1 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| iSTOXX Developed and Emerging Markets ex USA PK VN Real Estate Index | 0.8 | 0.8 | 0.8 | 0.9 | 0.9 | 1.8 | -1.1 | -1.1 | -1.0 | -0.5 |

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

² Based on EURIBOR1M

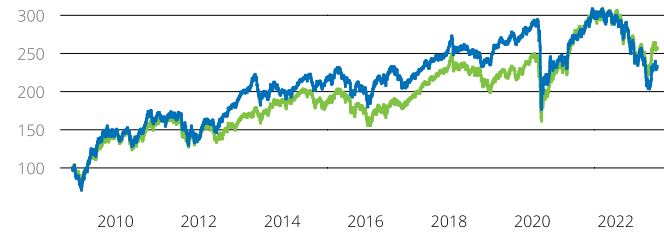
(USD, gross return), all data as of Dec. 30, 2022

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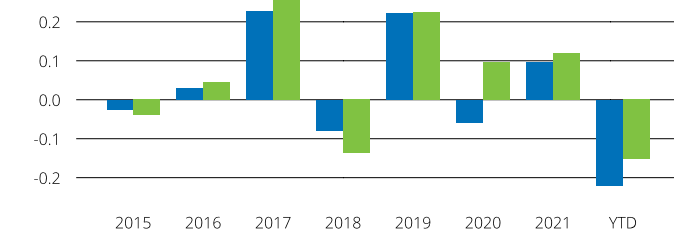
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Fundamentals (for last 12 months)

| 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 Developed and Emerging Markets ex USA PK VN Real Estate Index | 9.6 | 13.4 | 8.9 | 13.0 | 0.8 | 2.9 | 2.2 | 3.9 |
| STOXX Global 3000 ex USA Index | 12.8 | 12.4 | 11.7 | 11.9 | 1.6 | 2.6 | 1.2 | 7.0 |

Performance and annual returns⁴

— iSTOXX® Developed and Emerging Markets ex USA PK VN Real Estate Index
— STOXX® Global 3000 ex USA Index



■ iSTOXX® Developed and Emerging Markets ex USA PK VN Real Estate Index
■ STOXX® Global 3000 ex USA Index

Methodology

The index comprises all shares of the relevant Total Market Country Indices that are part of the real estate supersector (ICB 3510). Companies from Pakistan, the United States and Vietnam are excluded. The index components are weighted by free-float market capitalization.

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 |
|------------------|--------------|----------|---------------|-----------|
| Gross Return EUR | CH0460259309 | ISXGREGR | | .ISXGREGR |
| Net Return EUR | CH0460259150 | ISXGREER | | .ISXGREER |
| Price EUR | CH0460259341 | ISXGREP | | .ISXGREP |
| Gross Return USD | CH0460259333 | ISXGREGV | | .ISXGREGV |
| Net Return USD | CH0460259317 | ISXGREV | ISXGREV INDEX | .ISXGREV |
| Price USD | CH0460259515 | ISXGREL | | .ISXGREL |

Complete list available here: www.stoxx.com/data/vendor_codes.html

Quick facts

| | |
|--------------------------|-------------------------------|
| Weighting | Free-float market cap |
| Cap factor | None |
| No. of components | Variable |
| Review frequency | Quarterly |
| Calculation/distribution | dayend |
| Calculation hours | 22:15:00 22:15:00 |
| Base value/base date | 1000 as of Dec. 19, 2008 |
| History | Available since Dec. 19, 2008 |
| Inception date | Feb. 06, 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 gr. div. yield is calculated as gr. return index return minus price index return

⁴ STOXX data from Dec. 19, 2008 to Dec. 30, 2022

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|--------------------------------|--------------------|----------------|-------------------|
| Sun Hung Kai Properties Ltd. | Real Estate | Hong Kong | 2.42 |
| Goodman Group | Real Estate | Australia | 2.33 |
| Mitsubishi Estate Co. Ltd. | Real Estate | Japan | 2.08 |
| Mitsui Fudosan Co. Ltd. | Real Estate | Japan | 2.02 |
| Vonovia SE | Real Estate | Germany | 1.92 |
| Link Real Estate Investment Tr | Real Estate | Hong Kong | 1.79 |
| China Resources Land Ltd. | Real Estate | China | 1.52 |
| CK Asset Holdings Ltd | Real Estate | Hong Kong | 1.36 |
| Sumitomo Realty & Development | Real Estate | Japan | 1.30 |
| SEGRO | Real Estate | Great Britain | 1.28 |

⁵ Based on the composition as of Dec. 30, 2022