

ISTOXX® APG DEVELOPED REAL ESTATE INDEX

Index description

The iSTOXX APG Developed Real Estate Index is a free float-adjusted market capitalization index designed to capture the performance of companies classified in the Real Estate sector, according to the ICB Classification, and whose revenues derive from Real Estate activities.

Key facts

»The parent index of the iSTOXX APG Developed Real Estate Index is the STOXX Developed Total Market Index.

»The index applies liquidity, size and ICB subsectors screens.

»Furthermore, companies are screened by their most recent total annual revenue derived from real estate activities.

»It is a free-float market cap weighted index.

»The index is reviewed semi-annually in March and September.

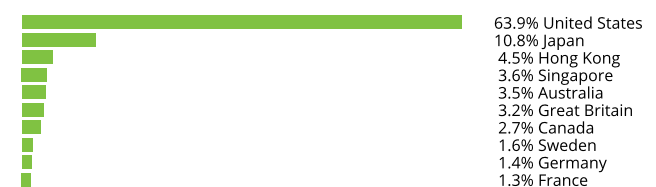
Descriptive statistics

| Index | Market cap (USD bn.) | | Components (USD bn.) | | | | Component weight (%) | | Turnover (%) |
|--|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| iSTOXX APG Developed Real Estate Index | 1,765.8 | 1,541.4 | 4.4 | 1.9 | 113.2 | 0.1 | 7.3 | 0.0 | 4.1 |
| STOXX Developed Markets Total Market Index | 73,318.0 | 65,164.7 | 9.4 | 1.2 | 2,903.0 | 0.0 | 4.5 | 0.0 | 2.3 |

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 APG Developed Real Estate Index | 2.7 | -0.6 | -7.1 | 1.0 | -6.0 | N/A | N/A | -7.1 | 0.3 | -1.2 |
| STOXX Developed Markets Total Market Index | 5.9 | 13.1 | 15.8 | 32.7 | 37.4 | N/A | N/A | 15.9 | 10.0 | 6.6 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| iSTOXX APG Developed Real Estate Index | 14.8 | 15.6 | 18.3 | 15.9 | 19.2 | N/A | N/A | -0.5 | 0.1 | 0.0 |
| STOXX Developed Markets Total Market Index | 10.7 | 12.3 | 16.9 | 15.9 | 18.4 | N/A | N/A | 0.7 | 0.6 | 0.4 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| iSTOXX APG Developed Real Estate Index | 0.6 | 0.7 | 0.8 | 0.8 | 0.8 | 12.6 | 11.0 | 11.3 | 10.9 | 11.6 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| iSTOXX APG Developed Real Estate Index | 0.8 | 0.9 | 0.9 | 0.8 | 0.8 | -2.9 | -2.4 | -2.0 | -0.9 | -0.6 |

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

² Based on EURIBOR1M

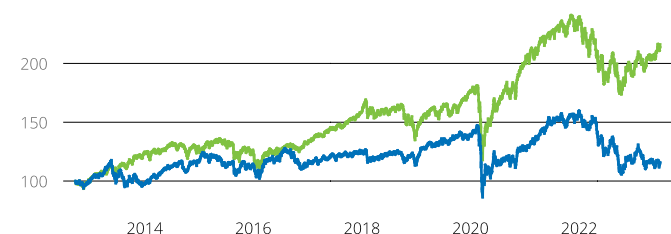
(USD, price), all data as of Jun. 30, 2023

ISTOXX INDICES

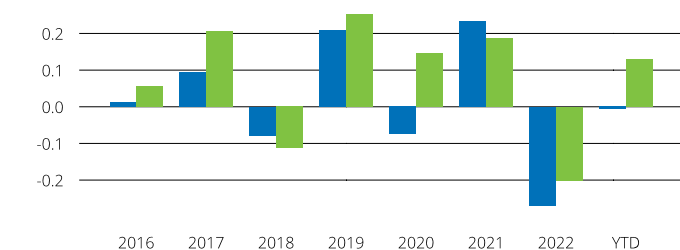
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Fundamentals (for last 12 months)

| 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 APG Developed Real Estate Index | 30.0 | 24.4 | 21.6 | 22.8 | 1.2 | 2.9 | 5.1 | 1.0 |
| STOXX Developed Markets Total Market Index | -0.8 | 15.4 | 14.1 | 14.7 | 0.1 | 1.9 | 1.5 | 0.4 |

Performance and annual returns⁴

— iSTOXX® APG Developed Real Estate Index
— STOXX® Developed Markets Total Market Index



■ iSTOXX® APG Developed Real Estate Index
■ STOXX® Developed Markets Total Market Index

Methodology

The iSTOXX APG Developed Real Estate Index is a free float-adjusted market capitalization index designed to capture the performance of companies classified in the Real Estate sector, according to the ICB Classification, and whose revenues derive from Real Estate activities.

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|--------|-----------|---------|
| Gross Return EUR | CH0462363232 | ISARGR | | .ISARGR |
| Net Return EUR | CH0462363240 | ISARR | | .ISARR |
| Price EUR | CH0462363224 | ISARP | | .ISARP |
| Gross Return USD | CH0462363265 | ISARGV | | .ISARGV |
| Net Return USD | CH0462363273 | ISARV | | .ISARV |
| Price USD | CH0462363257 | ISARL | | .ISARL |

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

Quick facts

| | |
|--------------------------|--------------------------------|
| Weighting | Free float market cap weighted |
| Cap factor | N/A |
| No. of components | Variable |
| Review frequency | Semi-Annually |
| Calculation/distribution | Realtime 15 sec |
| Calculation hours | 09:00:00 18:00:00 |
| Base value/base date | 1000 as of September. 21, 2012 |
| History | Available from Sep. 21, 2012 |
| Inception date | January. 31, 2023 |

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 Sep. 21, 2012 to Jun. 30, 2023

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

ISTOXX® APG DEVELOPED REAL ESTATE INDEX

Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|----------------------------|--------------------|----------------|-------------------|
| PROLOGIS INC. | Real Estate | United States | 7.34 |
| Equinix Inc. | Real Estate | United States | 4.76 |
| Public Storage | Real Estate | United States | 3.00 |
| REALTY INCOME | Real Estate | United States | 2.61 |
| Welltower Inc. | Real Estate | United States | 2.60 |
| Simon Property Group Inc. | Real Estate | United States | 2.45 |
| Digital Realty Trust Inc. | Real Estate | United States | 2.15 |
| VICI PPTYS | Real Estate | United States | 2.05 |
| Avalonbay Communities Inc. | Real Estate | United States | 1.74 |
| Equity Residential | Real Estate | United States | 1.49 |

⁵ Based on the composition as of Jun. 30, 2023
