

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 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

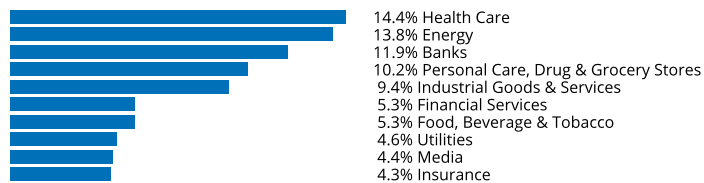
»Market-capitalization- and liquidity-screened

»Weighted by free-float market capitalization

Descriptive statistics

| Index | Market cap (GBP bn.) | | Components (GBP bn.) | | | | Component weight (%) | | Turnover (%) |
|--------------------------|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| STOXX UK 180 ESG-X Index | 1,892.1 | 1,771.6 | 10.7 | 3.6 | 174.8 | 0.8 | 9.9 | 0.0 | 11.6 |
| STOXX UK 180 Index | 2,191.4 | 2,020.1 | 11.2 | 3.6 | 174.8 | 0.8 | 8.7 | 0.0 | 3.5 |

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 Index | 0.7 | 3.3 | 9.1 | 33.7 | 19.4 | N/A | N/A | 9.2 | 10.2 | 3.7 |
| STOXX UK 180 Index | 1.0 | 2.6 | 8.1 | 33.3 | 17.5 | N/A | N/A | 8.2 | 10.1 | 3.3 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX UK 180 ESG-X Index | 9.0 | 12.1 | 12.9 | 15.0 | 17.5 | N/A | N/A | 0.4 | 0.6 | 0.2 |
| STOXX UK 180 Index | 9.1 | 11.9 | 12.5 | 14.8 | 17.3 | N/A | N/A | 0.3 | 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 | 1.0 | 1.2 | 1.2 | 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 | -4.0 | 1.2 | 0.9 | 0.1 | 0.3 |

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

² Based on EURIBOR1M

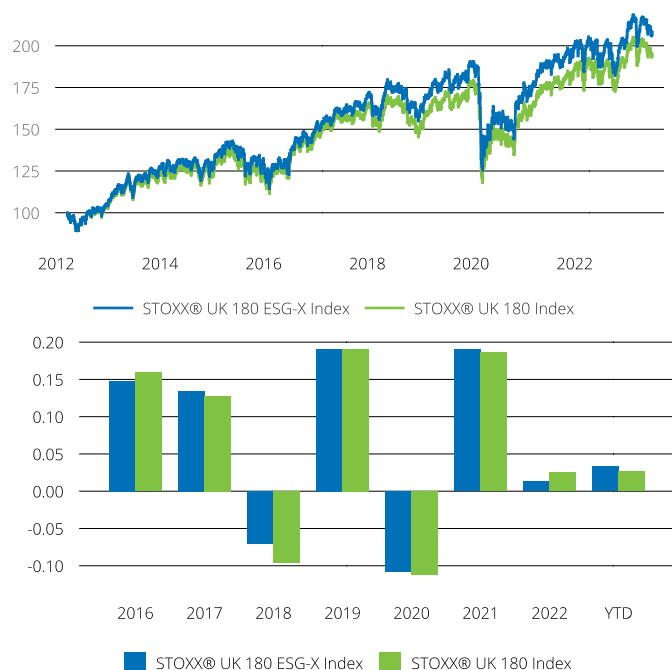
(GBP, net return), all data as of Jun. 30, 2023

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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 |
| STOXX UK 180 ESG-X Index | 9.3 | 8.8 | 7.4 | 8.6 | 1.4 | 3.9 | 0.9 | 3.9 |
| STOXX UK 180 Index | 8.6 | 8.9 | 6.8 | 8.7 | 1.4 | 4.0 | 0.7 | 4.3 |

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 |
|------------------|--------------|----------|----------------|-----------|
| 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

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 Jun. 30, 2023

(GBP, net return), all data as of Jun. 30, 2023

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|-----------------------|--------------------------------------|----------------|-------------------|
| ASTRAZENECA | Health Care | Great Britain | 9.86 |
| SHELL | Energy | Great Britain | 9.11 |
| HSBC | Banks | Great Britain | 7.11 |
| UNILEVER PLC | Personal Care, Drug & Grocery Stores | Great Britain | 6.08 |
| BP | Energy | Great Britain | 4.54 |
| DIAGEO | Food, Beverage & Tobacco | Great Britain | 4.29 |
| GSK | Health Care | Great Britain | 3.21 |
| RELX PLC | Media | Great Britain | 2.86 |
| RECKITT BENCKISER GRP | Personal Care, Drug & Grocery Stores | Great Britain | 2.46 |
| COMPASS GRP | Consumer Products & Services | Great Britain | 2.22 |

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