ENVIRONMENTAL SOCIAL 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 noncompliant 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

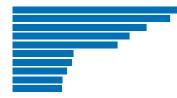
»Market-capitalization- and liquidity-screened

»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 Index	2,340.7	2,196.6	13.3	4.6	224.0	1.0	10.2	0.0	11.3
STOXX UK 180 Index	2,699.1	2,494.1	13.9	4.6	224.0	1.0	9.0	0.0	3.4

Supersector weighting (top 10)



14.7% Health Care 13.7% Energy 11.7% Banks 10.2% Personal Care, Drug & Grocery Stores 9.2% Industrial Goods & Services 5.3% Food, Beverage & Tobacco 5.2% Financial Services 4.7% Utilities 4.3% Insurance 4.3% Media

Country weighting

100.0% Great Britain

Risk and return figures¹

			R	eturn (%)			An	nualized ret	:urn (%)
Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
-5.8	5.7	0.2	35.4	10.1	N/A	N/A	0.2	10.7	2.0
-6.3	4.6	-0.6	34.2	8.2	N/A	N/A	-0.6	10.4	1.6
Annualized volatility (%) Annualized Sh					alized Shar	pe ratio²			
13.5	16.1	21.2	20.3	21.7	N/A	N/A	-0.1	0.5	0.1
13.5	15.8	20.7	20.0	21.5	N/A	N/A	-0.1	0.5	0.1
	Correlation							Tracking	error (%)
1.0	1.0	1.0	1.0	1.0	1.2	1.2	1.1	1.0	1.1
Beta Annualized information r						tion ratio			
1.0	1.0	1.0	1.0	1.0	4.7	2.2	0.8	0.3	0.3
	-5.8 -6.3 13.5 13.5 1.0	-5.8 5.7 -6.3 4.6 13.5 16.1 13.5 15.8 1.0 1.0	-5.8 5.7 0.2 -6.3 4.6 -0.6 13.5 16.1 21.2 13.5 15.8 20.7 1.0 1.0 1.0	Last month YTD 1Y 3Y -5.8 5.7 0.2 35.4 -6.3 4.6 -0.6 34.2 Annualized vo 13.5 16.1 21.2 20.3 13.5 15.8 20.7 20.0 Control 1.0 1.0 1.0 1.0	-5.8 5.7 0.2 35.4 10.1 -6.3 4.6 -0.6 34.2 8.2 Annualized volatility (%) 13.5 16.1 21.2 20.3 21.7 13.5 15.8 20.7 20.0 21.5 Correlation 1.0 1.0 1.0 1.0 Beta	Last month YTD 1Y 3Y 5Y Last month -5.8 5.7 0.2 35.4 10.1 N/A -6.3 4.6 -0.6 34.2 8.2 N/A -6.3 4.6 20.6 34.2 8.2 N/A -6.3 16.1 21.2 20.3 21.7 N/A 13.5 16.1 21.2 20.0 21.5 N/A 13.5 15.8 20.7 20.0 21.5 N/A Correlation 1.0 1.0 1.0 1.0 1.2 Beta	Last month YTD 1Y 3Y 5Y Last month YTD -5.8 5.7 0.2 35.4 10.1 N/A N/A -6.3 4.6 -0.6 34.2 8.2 N/A N/A -6.3 16.1 21.2 20.3 21.7 N/A N/A 13.5 16.1 21.2 20.0 21.5 N/A N/A 13.5 15.8 20.7 20.0 21.5 N/A N/A Correlation 1.0 1.0 1.0 1.0 1.2 1.2	Last month YTD 1Y 3Y 5Y Last month YTD 1Y -5.8 5.7 0.2 35.4 10.1 N/A N/A 0.2 -6.3 4.6 -0.6 34.2 8.2 N/A N/A -0.6 Annualized volatility (%) 13.5 16.1 21.2 20.3 21.7 N/A N/A -0.1 13.5 15.8 20.7 20.0 21.5 N/A N/A -0.1 Correlation 1.0 1.0 1.0 1.0 1.2 1.2 1.1 Beta Annualized Annualized Annualized Annualized Annualized	Last month YTD 1Y 3Y 5Y Last month YTD 1Y 3Y -5.8 5.7 0.2 35.4 10.1 N/A 0.2 10.7 -6.3 4.6 -0.6 34.2 8.2 N/A N/A 0.2 10.7 -6.3 4.6 -0.6 34.2 8.2 N/A N/A -0.6 10.4 -6.3 4.6 -0.6 34.2 8.2 N/A N/A -0.6 10.4 -6.3 16.1 21.2 20.3 21.7 N/A N/A -0.1 0.5 -13.5 15.8 20.7 20.0 21.5 N/A N/A -0.1 0.5

¹ For information on data calculation, please refer to STOXX <u>calculation reference guide</u>.

² Based on EURIBOR1M



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

STOXX Ltd. is part of Qontigo

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Fundamentals (for last 12 months)

Index		rice/earnings incl. negative		rice/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	8.6	8.5	7.1	8.3	1.4	3.6	0.9	3.9
STOXX UK 180 Index	7.9	8.3	6.5	8.2	1.3	3.7	0.7	4.1

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

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

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 <u>4</u> STOXX data from Mar. 19, 2012 to May 31, 2023

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)	
ASTRAZENECA	Health Care	Great Britain	10.19	
SHELL	Energy	Great Britain	8.80	
HSBC	Banks	Great Britain	6.76	
UNILEVER PLC	Personal Care, Drug & Grocery Stores	Great Britain	5.97	
BP	Energy	Great Britain	4.85	
DIAGEO	Food, Beverage & Tobacco	Great Britain	4.27	
GSK	Health Care	Great Britain	3.11	
RELX PLC	Media	Great Britain	2.74	
RECKITT BENCKISER GRP	Personal Care, Drug & Grocery Stores	Great Britain	2.59	
NATIONAL GRID	Utilities	Great Britain	2.29	

 $^{\rm 5}$ Based on the composition as of May 31, 2023