STOXX INDICES STOXX® US REAL ESTATE INDEX

Index description

The STOXX US Real Estate Index is a broad market cap weighted index designed to represent the performance of the Large and Mid Cap companies from US in the ICB Real Estate Industry. STOXX US Real Estate Index is suitable for global investment products which include funds, exchange traded funds, and derivatives and can also be used for further building block approach strategies when appropriate. It follows a robust and modular framework which enables investors to utilize this index for a variety of investment objectives whilst using a consistent approach. It is derived from STOXX World Equity Index series and its countries follow the STOXX World Country Classification Framework.

Key facts

»Broad, yet liquid coverage of Large and Mid cap companies that supports clients' global investment decisions whilst avoiding home biases.

»A consistent and transparent methodology which fully embraces global standards of governance.

»Can serve as a basis for numerous derived strategies.

»Constructed using STOXX World Methodology.

»Its countries follow the STOXX World Country classification framework.

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 US Real Estate Index	946.2	934.8	25.3	18.2	115.0	1.9	12.3	0.2	2.1
STOXX Developed World Index	60,287.0	54,287.6	31.4	10.9	2,655.1	0.1	4.9	0.0	2.9

100.0% Real Estate

Supersector weighting (top 10)

Country weighting

100.0% United States

Risk and return figures¹

			R	eturn (%)			An	nualized ref	turn (%)
Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
-4.3	-1.5	-14.1	14.6	34.2	N/A	N/A	-14.1	4.6	6.0
-0.9	8.8	2.6	37.1	47.5	N/A	N/A	2.6	11.1	8.1
Annualized volatility (%) Annualized Sharpe ratio ²									
17.6	21.2	24.3	21.1	24.5	N/A	N/A	-0.8	0.2	0.3
10.7	12.4	18.0	16.1	18.2	N/A	N/A	0.0	0.6	0.4
Correlation Tracking e					error (%)				
0.6	0.7	0.8	0.7	0.8	13.3	15.2	15.0	14.2	15.3
Beta Annualized information rati									
1.1	1.2	1.1	1.0	1.0	-3.0	-1.6	-1.2	-0.4	-0.1
	-4.3 -0.9 17.6 10.7 0.6	-4.3 -1.5 -0.9 8.8 17.6 21.2 10.7 12.4 0.6 0.7	-4.3 -1.5 -14.1 -0.9 8.8 2.6 17.6 21.2 24.3 10.7 12.4 18.0 0.6 0.7 0.8	Last month YTD 1Y 3Y -4.3 -1.5 -14.1 14.6 -0.9 8.8 2.6 37.1 Annualized vo 17.6 21.2 24.3 21.1 10.7 12.4 18.0 16.1 Control 0.6 0.7 0.8 0.7	-4.3 -1.5 -14.1 14.6 34.2 -0.9 8.8 2.6 37.1 47.5 Annualized volatility (%) 17.6 21.2 24.3 21.1 24.5 10.7 12.4 18.0 16.1 18.2 Correlation 0.6 0.7 0.8 0.7 0.8 Beta	Last month YTD 1Y 3Y 5Y Last month -4.3 -1.5 -14.1 14.6 34.2 N/A -0.9 8.8 2.6 37.1 47.5 N/A Annualized volatility (%) 17.6 21.2 24.3 21.1 24.5 N/A 10.7 12.4 18.0 16.1 18.2 N/A Correlation 0.6 0.7 0.8 0.7 0.8 13.3	Last month YTD 1Y 3Y 5Y Last month YTD -4.3 -1.5 -14.1 14.6 34.2 N/A N/A -0.9 8.8 2.6 37.1 47.5 N/A N/A -0.9 8.8 2.6 37.1 47.5 N/A N/A Annualized volatility (%) 17.6 21.2 24.3 21.1 24.5 N/A N/A 10.7 12.4 18.0 16.1 18.2 N/A N/A Correlation 0.6 0.7 0.8 0.7 0.8 13.3 15.2 Beta	Last month YTD 1Y 3Y 5Y Last month YTD 1Y -4.3 -1.5 -14.1 14.6 34.2 N/A N/A -14.1 -0.9 8.8 2.6 37.1 47.5 N/A N/A 2.6 Annualized volatility (%) Annualized volatility	Last month YTD 1Y 3Y 5Y Last month YTD 1Y 3Y -4.3 -1.5 -14.1 14.6 34.2 N/A N/A -14.1 4.6 -0.9 8.8 2.6 37.1 47.5 N/A N/A 2.6 11.1 Annualized volatility (%) Annualized volatility (%) Annualized Shar 17.6 21.2 24.3 21.1 24.5 N/A N/A -0.8 0.2 10.7 12.4 18.0 16.1 18.2 N/A N/A 0.0 0.6 Correlation Tracking 0.6 0.7 0.8 0.7 0.8 13.3 15.2 15.0 14.2 Beta Annualized information

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

² Based on EURIBOR1M



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

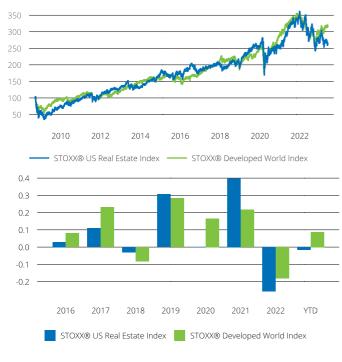
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Fundamentals (for last 12 months)

Index		rice/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 US Real Estate Index	31.3	34.4	30.6	34.4	2.7	2.7	5.4	1.4
STOXX Developed World Index	22.9	17.5	18.9	17.1	0.1	2.2	1.8	6.1

Performance and annual returns⁴



Methodology

The STOXX US Real Estate Index is a broad market cap weighted index designed to represent the performance of the Large and Mid Cap companies from US in the ICB Real Estate Industry. STOXX US Real Estate Index is suitable for global investment products which include funds, exchange traded funds, and derivatives and can also be used for further building block approach strategies when appropriate. It follows a robust and modular framework which enables investors to utilize this index for a variety of investment objectives whilst using a consistent approach. It is derived from STOXX World Equity Index series and its countries follow the STOXX World Country Classification Framework.

Versions and symbols

	ISIN	Symbol	Bloomberg	Reuters
EUR	CH1213351690	SWUS35GR		.SWUS35GR
EUR	CH1213351682	SWUS35R		.SWUS35R
EUR	CH1213351708	SWUS35P		.SWUS35P
USD	CH1213351666	SWUS35GV		.SWUS35GV
USD	CH1213351658	SWUS35V		.SWUS35V
USD	CH1213351674	SWUS35L		.SWUS35L
	EUR USD USD	EUR CH1213351690 EUR CH1213351682 EUR CH1213351708 USD CH1213351666 USD CH1213351658	EUR CH1213351690 SWUS35GR EUR CH1213351682 SWUS35R EUR CH1213351708 SWUS35P USD CH1213351666 SWUS35GV USD CH1213351658 SWUS35V	EUR CH1213351690 SWUS35GR EUR CH1213351682 SWUS35SF EUR CH1213351708 SWUS35P USD CH1213351666 SWUS35GV USD CH1213351658 SWUS35V

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

Quick facts

Weighting	Free-float market capitalization
Cap factor	N/A
No. of components	Variable
Review frequency	Semi Annual
Calculation/distribution	Realtime 15 sec
Calculation hours	0:00:00 22:15:00
Base value/base date	1000 as of September. 22, 2008
History	Available from Sep. 22, 2008
Inception date	November. 16, 2022
To learn more about the ince see our data vendor code she	ption date, the currency, the calculation hours and historical values, please vet.

CONTACT DETAILS

STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | https://qontigo.com/support/

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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 Sep. 22, 2008 to May 31, 2023

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)	
PROLOGIS INC.	Real Estate	United States	12.30	
AMERICAN TOWER	Real Estate	United States	9.18	
Equinix Inc.	Real Estate	United States	7.38	
Crown Castle	Real Estate	United States	5.24	
Public Storage	Real Estate	United States	4.80	
REALTY INCOME	Real Estate	United States	3.99	
Welltower Inc.	Real Estate	United States	3.77	
Simon Property Group Inc.	Real Estate	United States	3.68	
COSTAR GP.	Real Estate	United States	3.45	
VICI PPTYS	Real Estate	United States	3.42	

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