

EURO STOXX® TOTAL MARKET REAL ESTATE INDEX

Index description

The STOXX Supersector indices track supersectors of the relevant benchmark index. There are 20 supersectors according to the Industry Classification Benchmark (ICB). Companies are categorized according to their primary source of revenue. The following supersectors are available:

Technology, Telecommunications, Health Care, Banks, Financial Services, Insurance, Real Estate, Automobiles and Parts, Consumer Products and Services, Media, Retail, Travel and Leisure, Food, Beverage and Tobacco, Personal Care, Drug and Grocery Stores, Construction and Materials, Industrial Goods and Services, Basic Resources, Chemicals, Energy, Utilities.

Key facts

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

»Component capping ensures that no component can dominate the index

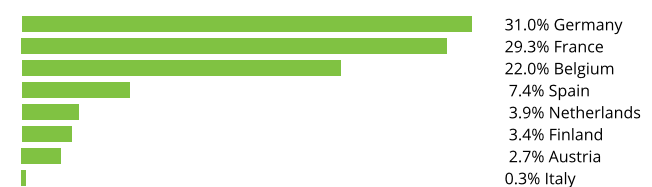
Descriptive statistics

| Index | Market cap (EUR bn.) | | Components (EUR bn.) | | | | Component weight (%) | | Turnover (%) |
|---|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| EURO STOXX Total Market Real Estate Index | 111.6 | 67.2 | 1.2 | 0.6 | 12.1 | 0.0 | 18.1 | 0.1 | 5.6 |
| EURO STOXX Total Market Index | 7,739.8 | 5,250.4 | 6.5 | 1.0 | 270.7 | 0.0 | 5.2 | 0.0 | 2.8 |

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 |
| EURO STOXX Total Market Real Estate Index | -8.1 | -10.1 | -35.0 | -31.1 | -40.9 | N/A | N/A | -35.3 | -11.8 | -10.1 |
| EURO STOXX Total Market Index | -2.5 | 10.2 | 6.9 | 40.6 | 28.8 | N/A | N/A | 7.0 | 12.1 | 5.3 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| EURO STOXX Total Market Real Estate Index | 21.0 | 27.8 | 30.4 | 23.3 | 22.5 | N/A | N/A | -1.5 | -0.6 | -0.5 |
| EURO STOXX Total Market Index | 12.2 | 15.0 | 17.6 | 18.3 | 19.7 | N/A | N/A | 0.2 | 0.6 | 0.3 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| EURO STOXX Total Market Real Estate Index | 0.3 | 0.6 | 0.7 | 0.7 | 0.7 | 20.0 | 22.9 | 22.6 | 17.5 | 16.5 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| EURO STOXX Total Market Real Estate Index | 0.6 | 1.1 | 1.2 | 0.9 | 0.8 | -3.4 | -2.2 | -2.2 | -1.4 | -1.0 |

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

² Based on EURIBOR1M

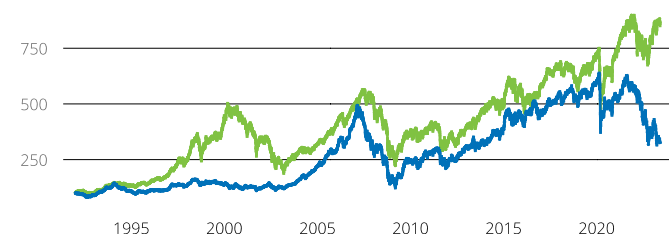
(EUR, net return), all data as of May 31, 2023

SUPERSECTOR INDICES

EURO STOXX® TOTAL MARKET REAL ESTATE INDEX

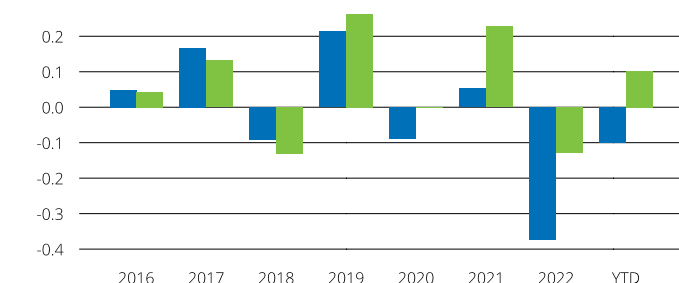
Fundamentals (for last 12 months)

| 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 |
| EURO STOXX Total Market Real Estate Index | -67.5 | 10.1 | 13.4 | 9.6 | 0.5 | 2.4 | 3.2 | 4.6 |
| EURO STOXX Total Market Index | 15.2 | 11.9 | 12.9 | 11.5 | 1.5 | 2.6 | 0.9 | 1.2 |

Performance and annual returns⁴

— EURO STOXX® Total Market Real Estate Index

— EURO STOXX® Total Market Index



■ EURO STOXX® Total Market Real Estate Index ■ EURO STOXX® Total Market Index

Methodology

Indices from the relevant benchmark index are categorized according to their primary source of revenue. The largest stocks in each supersector are chosen according to free-float market cap. The detailed methodology including the calculation formula can be found in our rulebook : <http://www.stoxx.com/indices/rulebooks.html>

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|----------------|--------------|--------|--------------|---------|
| Net Return EUR | CH0043940938 | T8600T | T8600T INDEX | .T8600T |
| Net Return EUR | CH0043940938 | T8600T | T8600T INDEX | .T8600T |
| Price EUR | CH0043940920 | T8600E | T8600E INDEX | .T8600E |
| Price EUR | CH0043940920 | T8600E | T8600E INDEX | .T8600E |
| Net Return USD | CH0043941001 | T8600U | T8600U INDEX | .T8600U |
| Net Return USD | CH0043941001 | T8600U | T8600U INDEX | .T8600U |
| Price USD | CH0043940946 | T8600K | T8600K INDEX | .T8600K |
| Price USD | CH0043940946 | T8600K | T8600K INDEX | .T8600K |

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

Quick facts

| | |
|-------------------|--|
| Weighting | Free-float market cap |
| Cap factor | None except for the STOXX Europe 600 Supersectors, where the |
| No. of components | Variable |
| Review frequency | Quarterly (Mar., Jun., Sep., Dec.) |

To learn more about the inception date, currency versions, calculation hours and historical values, please see our data vendor code sheet.

CONTACT DETAILS

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

DISCLAIMER

STOXX, Deutsche Brse Group and their licensors, research partners or data providers do not make any warranties or representations, express or implied, with respect to the timeliness, sequence, accuracy, completeness, currentness, merchantability, quality or fitness for any particular purpose of its index data and exclude any liability in connection therewith. STOXX, Deutsche Brse Group and their licensors, research partners or data providers are not providing investment advice through the publication of indices or in connection therewith. In particular, the inclusion of a company in an index, its weighting, or the exclusion of a company from an index, does not in any way reflect an opinion of STOXX, Deutsche Brse Group or their licensors, research partners or data providers on the merits of that company. Financial instruments based on the STOXX indices, DAX indices or on any other indices supported by STOXX are in no way sponsored, endorsed, sold or promoted by STOXX, Deutsche Brse Group or their licensors, research partners or data providers.

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 a wide range of customization, 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 Dec. 31, 1991 to May 31, 2023

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

EURO STOXX® TOTAL MARKET REAL ESTATE INDEX

Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|---------------------------|--------------------|----------------|-------------------|
| Vonovia SE | Real Estate | Germany | 18.07 |
| GECINA | Real Estate | France | 6.75 |
| UNIBAIL-RODAMCO-WESTFIELD | Real Estate | France | 6.45 |
| WDP | Real Estate | Belgium | 6.22 |
| KLEPIERRE | Real Estate | France | 6.01 |
| LEG IMMOBILIEN | Real Estate | Germany | 5.35 |
| MERLIN PROPERTIES SOCIMI | Real Estate | Spain | 3.84 |
| AEDIFICA | Real Estate | Belgium | 3.72 |
| COFINIMMO | Real Estate | Belgium | 3.55 |
| COVIVIO | Real Estate | France | 3.16 |

⁵ Based on the composition as of May 31, 2023
