

STOXX® EUROPE 600 OPTIMISED AUTOMOBILES & PARTS INDEX

Index description

The STOXX Europe 600 Optimised Supersector Indices are derived from the STOXX Europe 600 Index, which comprises 600 of the largest European stocks by free-float market cap. Index components are selected by equity turnover value (three-month average daily turnover value - 3-month ADTV) and availability to borrow (based on the average data over seven trading days, as provided by data explorers in EUR). The EURO STOXX Optimised Banks is derived from the STOXX Europe 600 Optimised Banks Index and covers Eurozone companies.

Key facts

» Indices which use liquidity and stock borrowing as explicit factors in constituent selection to ensure tradability for long and short positions. Filters based on liquidity and availability to borrow are applied at the supersector level.

» A sector-dependent liquidity factor reduces the weighting of those components whose average daily turnover, as a fraction of the free-float market cap, is above the supersector average. This liquidity weighting methodology enhances the tradability of each index while retaining the free-float market cap weighting across the larger, more liquid stocks.

» Single stock weighting caps produce hedging tools that reduce idiosyncratic single-stock exposures, decrease volatility and improve diversification. These percentage weighting caps are defined based on the number of index components to ensure relevance across a heterogeneous group of supersectors.

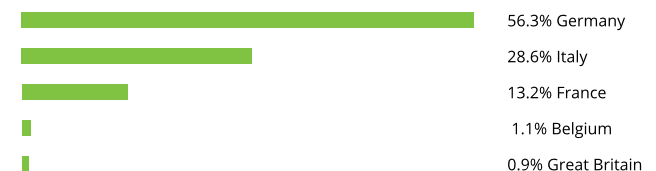
Descriptive statistics

| Index | Market cap (EUR bn.) | | Components (EUR bn.) | | | | Component weight (%) | | Turnover (%) |
|--|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| STOXX Europe 600 Optimised Automobiles & Parts Index | 412.8 | 269.7 | 19.3 | 10.8 | 51.2 | 2.3 | 19.0 | 0.9 | 14.6 |
| STOXX Europe 600 Index | 12,882.3 | 10,077.5 | 16.8 | 6.0 | 298.6 | 1.3 | 3.0 | 0.0 | 3.4 |

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 Europe 600 Optimised Automobiles & Parts Index | 2.5 | 29.7 | 25.9 | 90.0 | 30.3 | N/A | N/A | 26.1 | 24.1 | 5.5 |
| STOXX Europe 600 Index | 2.1 | 13.2 | 10.4 | 42.3 | 36.4 | N/A | N/A | 10.5 | 12.6 | 6.5 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX Europe 600 Optimised Automobiles & Parts Index | 14.8 | 20.6 | 23.7 | 27.4 | 30.8 | N/A | N/A | 1.0 | 0.7 | 0.2 |
| STOXX Europe 600 Index | 13.0 | 12.4 | 14.0 | 15.7 | 17.9 | N/A | N/A | 0.7 | 0.7 | 0.4 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX Europe 600 Optimised Automobiles & Parts Index | 0.8 | 0.8 | 0.8 | 0.8 | 0.8 | 9.7 | 13.9 | 15.7 | 18.0 | 19.0 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX Europe 600 Optimised Automobiles & Parts Index | 0.9 | 1.3 | 1.3 | 1.4 | 1.4 | 0.5 | 1.7 | 0.9 | 0.6 | 0.0 |

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

² Based on EURIBOR1M

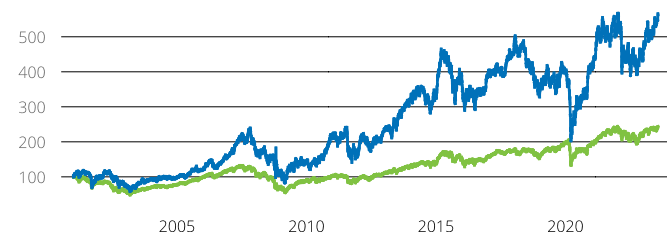
(EUR, net return), all data as of Jul. 31, 2023

OPTIMISED INDICES

STOXX® EUROPE 600 OPTIMISED AUTOMOBILES & PARTS

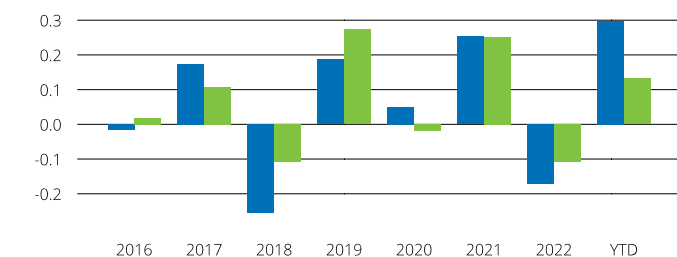
Fundamentals (for last 12 months)

| 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 Europe 600 Optimised Automobiles & Parts Index | 5.6 | 5.3 | 5.5 | 5.3 | 0.8 | 5.4 | 0.3 | 7.7 |
| STOXX Europe 600 Index | 16.2 | 13.4 | 14.3 | 13.2 | 1.9 | 2.9 | 1.2 | 5.9 |

Performance and annual returns⁴

— STOXX® Europe 600 Optimised Automobiles & Parts Index

— STOXX® Europe 600 Index



■ STOXX® Europe 600 Optimised Automobiles & Parts Index

■ STOXX® Europe 600 Index

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|----------------|--------------|--------|-------------|---------|
| Net Return EUR | CH0100460507 | SXOAR | SXOAR INDEX | .SXOAR |
| Net Return EUR | CH0100460507 | SXOAR | SXOAR INDEX | .SXOAR |
| Price EUR | CH0100460499 | SXOAP | SXOAP INDEX | .SXOAP |
| Price EUR | CH0100460499 | SXOAP | SXOAP INDEX | .SXOAP |
| Net Return USD | CH0100460515 | SXOAV | SXOAV INDEX | .SXOAV |
| Net Return USD | CH0100460515 | SXOAV | SXOAV INDEX | .SXOAV |
| Price USD | CH0100460481 | SXOAL | SXOAL INDEX | .SXOAL |
| Price USD | CH0100460481 | SXOAL | SXOAL INDEX | .SXOAL |

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

Methodology

All STOXX Europe 600 stocks, excluding stocks from Greece and Iceland, are eligible. Equity turnover and the availability of funds to borrow are calculated for each eligible company:

Equity turnover: 3-month ADTV in EUR.

Availability of funds to borrow: based on averaged data over seven trading days, as provided by Data Explorers in EUR. The 30 least liquid and the 30 hardest to borrow stocks are deleted, starting with the smallest, considering the following conditions:

» At least 10 stocks must remain in the relevant supersector

» The combined free-float market cap of the excluded stocks from a particular supersector must not exceed 20%.

The detailed methodology, including calculation formula and full requirements, can be found in our rulebook:

www.stoxx.com/indices/rulebooks.html

Quick facts

| | |
|--------------------------|---|
| Weighting | Free-float market cap, subject to liquidity factor (ADTV) and cap |
| Cap factor | Cap factor of 10%, 15% or 20% depending on the number of |
| No. of components | Variable |
| Review frequency | Quarterly (Mar., Jun., Sep., Dec.) |
| Calculation/distribution | Price and net return (EUR): realtime (every 15 seconds) |
| Calculation hours | Realtime: 9:00 am - 6:00 pm CET |
| Base value/base date | 1,000 as of Dec. 31, 2000 |
| History | Available daily back to Dec. 31, 2000 |
| Inception date | Jul. 14, 2009 |

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 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 Jan. 02, 2001 to Jul. 31, 2023

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

STOXX® EUROPE 600 OPTIMISED AUTOMOBILES & PARTS INDEX

Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|-----------------------------|---------------------|----------------|-------------------|
| MERCEDES-BENZ GROUP | Automobiles & Parts | Germany | 18.98 |
| STELLANTIS | Automobiles & Parts | Italy | 18.80 |
| BMW | Automobiles & Parts | Germany | 15.23 |
| VOLKSWAGEN PREF | Automobiles & Parts | Germany | 10.66 |
| FERRARI | Automobiles & Parts | Italy | 9.83 |
| MICHELIN | Automobiles & Parts | France | 6.07 |
| DR ING HC F PORSCHE PREF. | Automobiles & Parts | Germany | 4.50 |
| RENAULT | Automobiles & Parts | France | 3.54 |
| PORSCHE AUTOMOBIL HLDG PREF | Automobiles & Parts | Germany | 3.53 |
| CONTINENTAL | Automobiles & Parts | Germany | 3.36 |

⁵ Based on the composition as of Jul. 31, 2023
