

STOXX TRUE EXPOSURE™ NORTH AMERICA 75% INDEX

Index description

Traditional equity indices bundle companies based on their country of domicile and primary listing, regardless of where the selected companies generate their revenue. Without this consideration, indices covering different countries or regions may have substantial revenue overlaps among each other. In a portfolio context, revenue overlaps among portfolio constituents increase correlations between indices.

STOXX True Exposure™(STOXX TRU™) Indices take into account the revenue exposure of each company to single countries in the selection process and focus on companies that generate all or a significant portion of their revenue in targeted countries or regions. This provides a more focused representation of the targeted market.

The derived decrease in revenue overlaps leads to a decrease in correlations among STOXX TRU™ Indices. Viewed in a portfolio context, a combination of STOXX TRU™ Indices is therefore found to increase portfolio efficiency: they offer more return per unit of risk taken compared to the use of traditional equity indices.

The initial offering is composed of five country indices (Australia, Canada, Japan, UK and USA), four regional indices (Eurozone, Europe, Asia/Pacific and North America) as well as four global indices (Developed Markets, Developed Markets ex Europe, Developed Markets ex USA and Emerging Markets).

Key facts

» The STOXX TRU™ Index universe is based on well-known benchmark indices such as the STOXX® Europe 600 or the EURO STOXX®

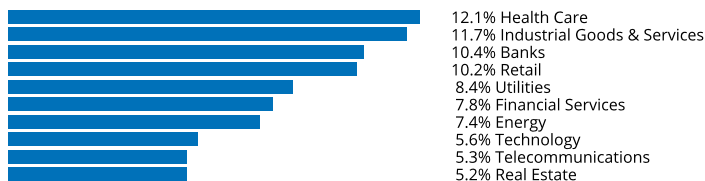
» For companies that do not disclose revenue breakdown on a country level, STOXX applies a unique export-based methodology to estimate revenue exposures

» Our unique estimator takes into account industry-specific, country-to-country export data

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 True Exposure™ North America 75% Index | 13,973.1 | 13,330.3 | 41.7 | 25.6 | 472.4 | 1.7 | 3.5 | 0.0 | 6.6 |
| STOXX North America 600 Index | 42,879.1 | 41,191.1 | 68.7 | 29.2 | 2,940.1 | 7.8 | 7.1 | 0.0 | 2.7 |

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 True Exposure™ North America 75% Index | 3.9 | 5.0 | 2.2 | 28.1 | 27.0 | N/A | N/A | 2.3 | 8.7 | 5.0 |
| STOXX North America 600 Index | 3.1 | 19.2 | 10.8 | 36.7 | 60.0 | N/A | N/A | 10.9 | 11.1 | 10.0 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX True Exposure™ North America 75% Index | 8.2 | 13.1 | 16.8 | 16.0 | 20.6 | N/A | N/A | 0.1 | 0.5 | 0.2 |
| STOXX North America 600 Index | 9.0 | 13.7 | 18.8 | 18.3 | 21.8 | N/A | N/A | 0.5 | 0.6 | 0.4 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX True Exposure™ North America 75% Index | 0.7 | 0.9 | 0.9 | 0.9 | 1.0 | 5.9 | 6.2 | 6.1 | 6.5 | 6.5 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX True Exposure™ North America 75% Index | 0.7 | 0.9 | 0.8 | 0.8 | 0.9 | 1.5 | -3.6 | -1.4 | -0.4 | -0.8 |

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

² Based on EURIBOR1M

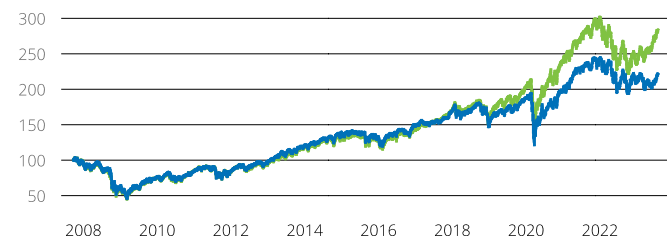
(USD, price), all data as of Jul. 31, 2023

BENCHMARK INDICES

STOXX TRUE EXPOSURE™ NORTH AMERICA 75% INDEX

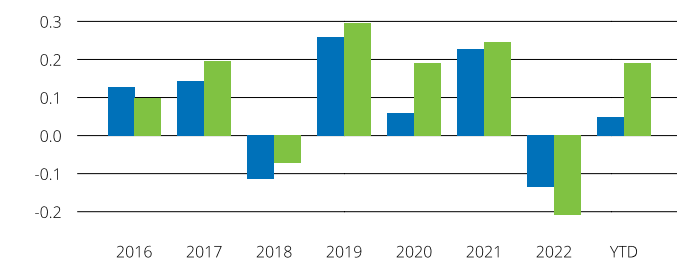
Fundamentals (for last 12 months)

| 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 |
| STOXX True Exposure™ North America 75% Index | 19.8 | 16.4 | 17.3 | 16.2 | 0.0 | 1.7 | 1.6 | 9.5 |
| STOXX North America 600 Index | 26.6 | 21.3 | 23.7 | 20.8 | 0.1 | 1.4 | 2.5 | 16.5 |

Performance and annual returns⁴

— STOXX True Exposure™ North America 75% Index

— STOXX® North America 600 Index



■ STOXX True Exposure™ North America 75% Index

■ STOXX® North America 600 Index

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|----------|-----------|-----------|
| Gross Return EUR | CH0283324355 | SXTRUNHG | | .SXTRUNHG |
| Net Return EUR | CH0283324348 | SXTRUNHN | | .SXTRUNHN |
| Price EUR | CH0283324330 | SXTRUNHP | | .SXTRUNHP |
| Gross Return USD | CH0283325766 | SXTRUNHH | | .SXTRUNHH |
| Net Return USD | CH0283325758 | SXTRUNHV | | .SXTRUNHV |
| Price USD | CH0283325741 | SXTRUNHL | | .SXTRUNHL |

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

Methodology

Index components are selected according to their country of incorporation as well as their revenue exposure to respective countries or regions.

Indices are available with exposures ranging from 25% to 100%, to cater to the different needs of the investors and strike the desired balance between exposure to the target region, market-cap coverage of industry and country allocations.

Components are weighted according to the product of the derived exposure factor and free-float market cap. To facilitate tradability, minimum liquidity requirements on component level have been introduced.

The STOXX estimator uses publicly available data as reported by the UN and the World Bank.

The detailed methodology including the calculation formula can be found in our rulebook: <http://www.stoxx.com/indices/rulebooks.html>

Quick facts

| | |
|---|--|
| Weighting | Free-float market cap multiplied with exposure |
| Cap factor | 5.0% |
| No. of components | Variable |
| Review frequency | Annually |
| Calculation/distribution | Net return: real-time (every 15 seconds); |
| Calculation hours | Please see data vendor codes sheet on www.stoxx.com/data |
| Base value/base date | 100 as of Sep. 24, 2007 |
| History | Available daily since Sep. 24, 2007 |
| Inception date | Jun. 8, 2015 |
| 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 back testing, 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. Back tested performance information is purely hypothetical and is provided in this document solely for information purposes. Back tested performance does not represent actual performance and should not be interpreted as an indication of actual performance.

CUSTOMIZATION

The index can be used as basis for the definition of 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 Sep. 24, 2007 to Jul. 31, 2023

(USD, price), all data as of Jul. 31, 2023

BENCHMARK INDICES

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|------------------------------|--------------------|---------------|------------|
| UnitedHealth Group Inc. | Health Care | United States | 3.54 |
| Berkshire Hathaway Inc. Cl B | Financial Services | United States | 3.43 |
| JPMorgan Chase & Co. | Banks | United States | 2.65 |
| Home Depot Inc. | Retail | United States | 2.33 |
| Costco Wholesale Corp. | Retail | United States | 1.61 |
| ABBVIE | Health Care | United States | 1.49 |
| Bank of America Corp. | Banks | United States | 1.46 |
| WALMART INC. | Retail | United States | 1.41 |
| Wells Fargo & Co. | Banks | United States | 1.30 |
| Comcast Corp. Cl A | Telecommunications | United States | 1.22 |

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