

# EURO STOXX® INTERNATIONAL EXPOSURE INDEX

## Index description

The STOXX International Exposure indices provide investors exposure to companies that generate a substantial portion of their revenue outside their respective home region. Revenue exposures are derived based on regional revenue breakdowns as reported by companies as well as based on estimations that are, in turn, based on an estimator developed by STOXX.

## Key facts

» exposure to markets outside the region the companies are listed in

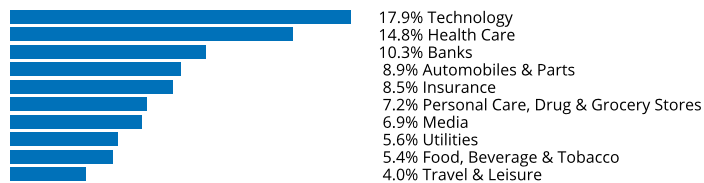
» rules based and transparent

» selection of companies based on broad and representative yet liquid EURO STOXX® Index

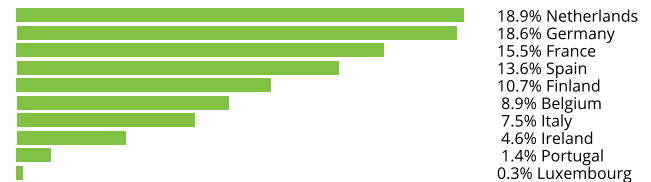
## Descriptive statistics

| 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 International Exposure Index | 919.1                | 712.6      | 19.3                 | 16.6   | 42.6    | 1.9      | 6.0                  | 0.3      | 79.1           |
| EURO STOXX Index                        | 7,285.2              | 5,180.5    | 17.8                 | 7.1    | 262.4   | 1.6      | 5.1                  | 0.0      | 2.9            |

## Supersector weighting (top 10)



## Country weighting



## Risk and return figures<sup>1</sup>

| Index returns                           | Return (%)                |      |      |      |      | Annualized return (%)                |     |      |      |     |
|---|---------------------------|------|------|------|------|--------------------------------------|-----|------|------|-----|
|   | Last month                | YTD  | 1Y   | 3Y   | 5Y   | Last month                           | YTD | 1Y   | 3Y   | 5Y  |
| EURO STOXX International Exposure Index | 3.0                       | 18.8 | 15.5 | 43.9 | 44.0 | N/A                                  | N/A | 15.6 | 13.0 | 7.7 |
| EURO STOXX Index                        | 2.0                       | 17.2 | 17.6 | 44.2 | 34.7 | N/A                                  | N/A | 17.7 | 13.1 | 6.2 |
| Index volatility and risk               | Annualized volatility (%) |      |      |      |      | Annualized Sharpe ratio <sup>2</sup> |     |      |      |     |
| EURO STOXX International Exposure Index | 13.5                      | 13.6 | 16.0 | 18.1 | 19.9 | N/A                                  | N/A | 0.9  | 0.6  | 0.4 |
| EURO STOXX Index                        | 14.5                      | 14.4 | 16.0 | 17.9 | 19.9 | N/A                                  | N/A | 1.0  | 0.7  | 0.3 |
| Index to benchmark                      | Correlation               |      |      |      |      | Tracking error (%)                   |     |      |      |     |
| EURO STOXX International Exposure Index | 0.8                       | 0.9  | 1.0  | 1.0  | 1.0  | 7.8                                  | 4.7 | 4.6  | 3.4  | 3.2 |
| Index to benchmark                      | Beta                      |      |      |      |      | Annualized information ratio         |     |      |      |     |
| EURO STOXX International Exposure Index | 0.8                       | 0.9  | 1.0  | 1.0  | 1.0  | 1.5                                  | 0.5 | -0.4 | -0.0 | 0.4 |

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

<sup>2</sup> Based on EURIBOR1M

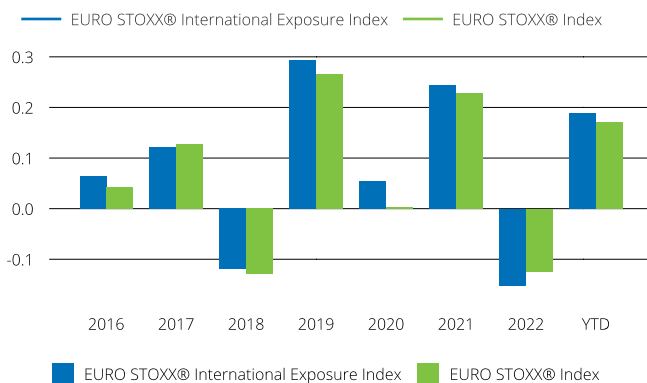
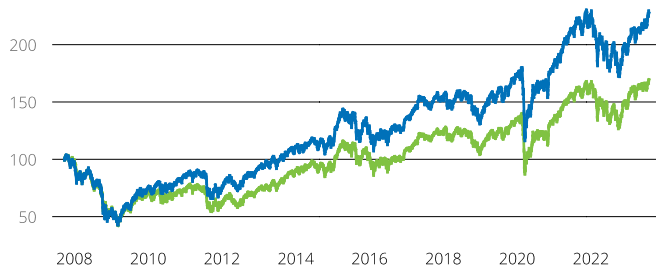
(EUR, net return), all data as of Jul. 31, 2023

## THEME INDICES

## EURO STOXX® INTERNATIONAL EXPOSURE INDEX

## Fundamentals (for last 12 months)

| Index                                   | Price/earnings<br>incl. negative |           | Price/earnings<br>excl. negative |           | Price/<br>book | Dividend<br>yield (%) <sup>3</sup> | Price/<br>sales | Price/<br>cash flow |
|---|----------------------------------|-----------|----------------------------------|-----------|----------------|------------------------------------|-----------------|---------------------|
|   | Trailing                         | Projected | Trailing                         | Projected | Trailing       | Trailing                           | Trailing        | Trailing            |
| EURO STOXX International Exposure Index | 18.0                             | 13.4      | 12.7                             | 12.0      | 1.9            | 2.6                                | 1.2             | 19.2                |
| EURO STOXX Index                        | 15.4                             | 12.5      | 13.5                             | 12.2      | 1.7            | 2.9                                | 1.1             | 10.6                |

Performance and annual returns<sup>4</sup>

## Methodology

From the EURO STOXX® Index, companies that generate at least 50% of revenue outside of their region are selected. Based on most recent annual reports, revenue share is updated on an annual basis.

To decrease index turnover, selection is subject to a buffer on component level: companies that were selected into the index at a given point in time leave the index only if their exposure falls below 40%.

All companies on the selection list build up the index composition.

## Versions and symbols

| Index            | ISIN         | Symbol   | Bloomberg     | Reuters   |
|------------------|--------------|----------|---------------|-----------|
| Gross Return EUR | CH0272769891 | SXXIXGT  | SXXIXGT INDEX | .SXXIXGT  |
| Gross Return EUR | CH0272769891 | SXXIXGT  | SXXIXGT INDEX | .SXXIXGT  |
| Net Return EUR   | CH0272769909 | SXXIXT   | SXXIXT INDEX  | .SXXIXT   |
| Net Return EUR   | CH0272769909 | SXXIXT   | SXXIXT INDEX  | .SXXIXT   |
| Price EUR        | CH0272769917 | SXXIXE   | SXXIXE INDEX  | .SXXIXE   |
| Price EUR        | CH0272769917 | SXXIXE   | SXXIXE INDEX  | .SXXIXE   |
| Gross Return GBP | CH0272769958 | SXXIXGEB |               | .SXXIXGEB |
| Net Return GBP   | CH0272769966 | SXXIXEB  |               | .SXXIXEB  |
| Net Return GBP   | CH0272769966 | SXXIXEB  |               | .SXXIXEB  |
| Price GBP        | CH0272769974 | SXXIXJB  |               | .SXXIXJB  |

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://www.stoxx.com/data/vendor_codes.html)

## Quick facts

|                          |   |
|--------------------------|---|
| Weighting                | Free-float market cap multiplied with exposure                    |
| Cap factor               | 5%  |
| No. of components        | Variable  |
| Review frequency         | Quarterly, in Mar., Jun., Sep., Dec.                              |
| Calculation/distribution | Net return (EUR/USD/GBP or JPY) for : realtime (every 15 seconds) |
| Calculation hours        | Realtime: 9:00 18:00 CET  |
| Base value/base date     | 100 as of Sep. 24, 2007   |
| History                  | Available daily back since Sep. 24, 2007                          |
| Inception date           | Mar. 31, 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

STOXX customer support | P +41 43 430 7272 | [customersupport@stoxx.com](mailto: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.

<sup>3</sup> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Sep. 24, 2007 to Jul. 31, 2023

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

## EURO STOXX® INTERNATIONAL EXPOSURE INDEX

Top 10 Components<sup>5</sup>

| <b>Company</b>                | <b>Supersector</b>                   | <b>Country</b> | <b>Weight (%)</b> |
|-------------------------------|--------------------------------------|----------------|-------------------|
| ARGENX                        | Health Care                          | Belgium        | 5.98              |
| STMICROELECTRONICS            | Technology                           | Italy          | 5.32              |
| BCO BILBAO VIZCAYA ARGENTARIA | Banks                                | Spain          | 5.22              |
| AHOLD DELHAIZE                | Personal Care, Drug & Grocery Stores | Netherlands    | 5.08              |
| NORDEA BANK                   | Banks                                | Finland        | 5.04              |
| MUENCHENER RUECK              | Insurance                            | Germany        | 4.96              |
| PERNOD RICARD                 | Food, Beverage & Tobacco             | France         | 4.79              |
| MERCEDES-BENZ GROUP           | Automobiles & Parts                  | Germany        | 4.74              |
| IBERDROLA                     | Utilities                            | Spain          | 4.73              |
| ASML HLDG                     | Technology                           | Netherlands    | 4.69              |

<sup>5</sup> Based on the composition as of Jul. 31, 2023

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