

STOXX® IRELAND SMALL CAP INDEX

Index description

The STOXX Ireland Small Cap Index is a broad market cap weighted index designed to represent the performance of the Small Cap companies from Ireland covering approximately 15% of investable market capitalization. STOXX Ireland Small Cap 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.

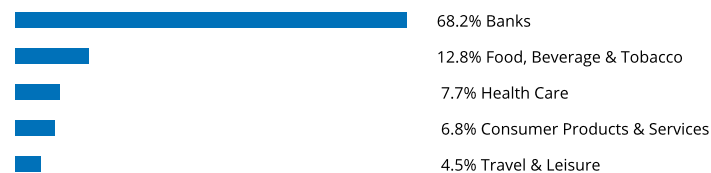
Key facts

- »Broad yet liquid coverage of Small 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 Ireland Small Cap Index | 29.6 | 22.5 | 2.8 | 1.1 | 10.2 | 0.5 | 45.1 | 2.0 | N/A |
| STOXX Developed World Small Cap Index | 8,673.8 | 7,266.8 | 1.5 | 0.8 | 20.4 | 0.0 | 0.3 | 0.0 | 6.5 |

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 Ireland Small Cap Index | 4.1 | 12.5 | 55.6 | 73.5 | 71.2 | N/A | N/A | 55.3 | 20.1 | 11.3 |
| STOXX Developed World Small Cap Index | 6.7 | 8.0 | 13.2 | 30.7 | 22.2 | N/A | N/A | 13.2 | 9.3 | 4.1 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX Ireland Small Cap Index | 25.9 | 29.6 | 30.9 | 25.8 | 28.1 | N/A | N/A | 1.3 | 0.7 | 0.4 |
| STOXX Developed World Small Cap Index | 15.0 | 15.3 | 19.5 | 18.3 | 20.4 | N/A | N/A | 0.5 | 0.5 | 0.2 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX Ireland Small Cap Index | 0.5 | 0.4 | 0.5 | 0.5 | 0.5 | 23.4 | 27.6 | 27.8 | 23.4 | 24.4 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX Ireland Small Cap Index | 0.8 | 0.7 | 0.7 | 0.7 | 0.7 | -1.2 | 0.3 | 1.1 | 0.3 | 0.2 |

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

² Based on EURIBOR1M

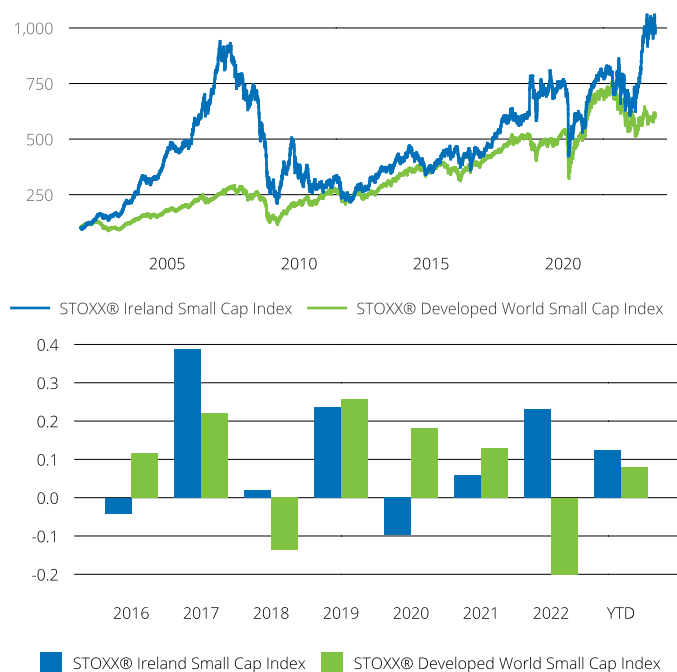
(USD, net return), all data as of Jun. 30, 2023

STOXX INDICES

STOXX® IRELAND SMALL CAP 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 Ireland Small Cap Index | 56.8 | 32.5 | 13.8 | 12.6 | 1.6 | 2.4 | 1.1 | 14.9 |
| STOXX Developed World Small Cap Index | -0.1 | 18.3 | 12.4 | 13.7 | 1.7 | 1.8 | 1.0 | 7.7 |

Performance and annual returns⁴

Methodology

The STOXX Ireland Small Cap Index is a broad market cap weighted index designed to represent the performance of the Small Cap companies from Ireland covering approximately 15% of investable market capitalization. STOXX Ireland Small Cap 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

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|---------|---------------|----------|
| Gross Return EUR | CH1213345544 | SWIESGR | | .SWIESGR |
| Net Return EUR | CH1213345536 | SWIESCR | | .SWIESCR |
| Price EUR | CH1213345551 | SWIESCP | | .SWIESCP |
| Gross Return USD | CH1213345510 | SWIESGV | | .SWIESGV |
| Net Return USD | CH1213345502 | SWIESCV | SWIESCV INDEX | .SWIESCV |
| Price USD | CH1213345528 | SWIESCL | | .SWIESCL |

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 | 00:00:00 22:15:00 |
| Base value/base date | 1000 as of September. 24, 2001 |
| History | Available from Sep. 24, 2001 |
| Inception date | May. 17, 2023 |

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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DISCLAIMER

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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 Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Sep. 24, 2001 to Jun. 30, 2023

(USD, net return), all data as of Jun. 30, 2023

STOXX® IRELAND SMALL CAP INDEX

Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|-----------------------|------------------------------|----------------|-------------------|
| BANK OF IRELAND GROUP | Banks | Ireland | 45.14 |
| AIB GROUP | Banks | Ireland | 23.01 |
| GLANBIA | Food, Beverage & Tobacco | Ireland | 12.85 |
| AVADEL PHARMS.SPN.ADR | Health Care | Ireland | 5.63 |
| DALATA HOTEL GROUP | Travel & Leisure | Ireland | 4.52 |
| CAIRN HOMES | Consumer Products & Services | Ireland | 3.82 |
| GLENVEAGH PROPERTIES | Consumer Products & Services | Ireland | 2.98 |
| AMARIN ADR | Health Care | Ireland | 2.05 |
| null | Oil & Gas | null | null |
| null | Oil & Gas | null | null |

⁵ Based on the composition as of Jun. 30, 2023
