STRATEGY INDICES

STOXX® EUROPE INTERNATIONAL EXPOSURE **SELECT 30 EUR INDEX**

Index description

The STOXX Select family of indices captures the performance of stocks with low volatility and high dividends, derived from established STOXX benchmark indices. The component selection process first excludes all stocks whose previous 3- and 12-month historical volatilities are the highest. Among the remaining stocks, the stocks with the highest 12-month historical dividend yields are selected to be included in the index. The percentage of exclusion/inclusion at each step is the same.

Those constituents are weighted according to the inverse of their volatility, with a cap at 10%. The indices are reviewed quarterly.

Key facts

- » Balanced approach between the different screenings
- » Lower volatility stocks get the biggest weight
- » Liquid benchmark

Descriptive statistics

Index	Market	cap (EUR bn.)		Co	omponents	(EUR bn.)	Compone	ent weight (%)	Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Europe International Exposure Select 30 EUR Index	N/A	1.0	0.0	0.0	0.1	0.0	5.3	2.5	140.5
STOXX Europe 600 Index	12,330.3	9,680.5	16.1	5.6	304.5	0.4	3.1	0.0	3.4

Supersector weighting (top 10)

18.2% Health Care 13.9% Food, Beverage & Tobacco 12.2% Industrial Goods & Services 11.4% Banks 8.5% Telecommunications 7.4% Utilities 7.2% Personal Care, Drug & Grocery Stores 6.7% Insurance 5.9% Financial Services 3.0% Construction & Materials

Country weighting

28.0% Switzerland 24.6% Great Britain 13.0% France
10.2% Germany
8.0% Spain
8.0% Netherlands
3.3% Belgium
2.5% Finland
2.5% Norway

Risk and return figures¹

			F	leturn (%)			An	nualized ret	:urn (%)
Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
-2.2	6.7	2.1	39.0	27.4	N/A	N/A	2.1	11.7	5.0
-2.3	8.8	5.3	41.2	37.4	N/A	N/A	5.3	12.3	6.6
Annualized volatility (%) Annualized Sharpe					pe ratio²				
8.8	9.5	11.9	13.2	16.0	N/A	N/A	0.0	0.8	0.3
11.6	12.9	15.5	16.3	17.9	N/A	N/A	0.2	0.7	0.4
Correlation Tra					Tracking	error (%)			
0.8	0.8	0.9	0.9	0.9	7.3	7.6	7.4	7.4	6.7
Beta Annualized information						tion ratio			
0.6	0.6	0.7	0.7	0.8	0.1	-0.7	-0.5	-0.2	-0.3
	-2.2 -2.3 -2.3 -2.3 -2.3 -2.3 -2.2 -2.3 -2.2 -2.3 -2.2 -2.3 -2.2 -2.3 -2.3	-2.2 6.7 -2.3 8.8 8.8 9.5 11.6 12.9 0.8 0.8	-2.2 6.7 2.1 -2.3 8.8 5.3 8.8 9.5 11.9 11.6 12.9 15.5 0.8 0.8 0.9	Last month YTD 1Y 3Y -2.2 6.7 2.1 39.0 -2.3 8.8 5.3 41.2 Annualized v 8.8 9.5 11.9 13.2 111.6 12.9 15.5 16.3 Cc 0.8 0.8 0.9 0.9	-2.2 6.7 2.1 39.0 27.4 -2.3 8.8 5.3 41.2 37.4 Annualized volatility (%) 8.8 9.5 11.9 13.2 16.0 11.6 12.9 15.5 16.3 17.9 Correlation 0.8 0.8 0.9 0.9 0.9 Beta	Last month YTD 1Y 3Y 5Y Last month -2.2 6.7 2.1 39.0 27.4 N/A -2.3 8.8 5.3 41.2 37.4 N/A Annualized volatility (%) 8.8 9.5 11.9 13.2 16.0 N/A 11.6 12.9 15.5 16.3 17.9 N/A Correlation 0.8 0.8 0.9 0.9 9 7.3 Beta	Last month YTD 1Y 3Y 5Y Last month YTD -2.2 6.7 2.1 39.0 27.4 N/A N/A -2.3 8.8 5.3 41.2 37.4 N/A N/A Annualized volatility (%) Correlation 11.6 12.9 15.5 16.3 17.9 N/A N/A Correlation Beta	Last month YTD 1Y 3Y 5Y Last month YTD 1Y -2.2 6.7 2.1 39.0 27.4 N/A N/A 2.1 -2.3 8.8 5.3 41.2 37.4 N/A N/A 5.3 Annualized volatility (%) Annualized volatility (%) Annualized volatility (%) Annualized volatility (%) 8.8 9.5 11.9 13.2 16.0 N/A N/A 0.0 11.6 12.9 15.5 16.3 17.9 N/A N/A 0.2 Correlation 0.8 0.8 0.9 0.9 9 7.3 7.6 7.4 Beta Annualized	Last month YTD 1Y 3Y 5Y Last month YTD 1Y 3Y -2.2 6.7 2.1 39.0 27.4 N/A N/A 2.1 11.7 -2.2 6.7 2.1 39.0 27.4 N/A N/A 2.1 11.7 -2.3 8.8 5.3 41.2 37.4 N/A N/A 5.3 12.3 Annualized volatility (%) Annualized solatility (%) Annualized volatility (%) Annualized solatility (%) Correlation Tracking 11.6 12.9 15.5 16.3 17.9 N/A N/A 0.0 0.8 Correlation Tracking Annualized solatility (%) Tracking Correlation N/A N/A N/A 0.8 0.9 0.9 7.3 7.6 Beta

¹ For information on data calculation, please refer to STOXX calculation reference guide ² Based on EURIBOR1M



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

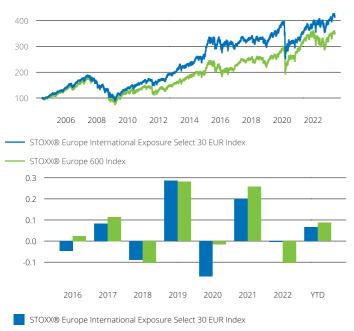
STOXX Ltd. is part of Qontigo

STOXX® EUROPE INTERNATIONAL EXPOSURE SELECT 30 EUR

Fundamentals (for last 12 months)

Index		Price/earnings incl. negative		rice/earnings excl. negative	Price/ book	Dividend yield (%) ³	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Europe International Exposure Select 30 EUR Index	16.6	13.1	15.4	13.1	2.0	4.6	1.1	13.7
STOXX Europe 600 Index	15.2	12.7	13.4	12.5	1.8	3.4	1.2	1.7

Performance and annual returns⁴



STOXX® Europe 600 Index

Versions and symbols

	ISIN	Symbol	Bloomberg	Reuters
EUR	CH0298407526	SXXIXSEG		.SXXIXSEG
EUR	CH0298407518	SXXIXSER	SXXIXSER INDEX	.SXXIXSER
EUR	CH0298407518	SXXIXSER	SXXIXSER INDEX	.SXXIXSER
EUR	CH0298407500	SXXIXSEP	SXXIXSEP INDEX	.SXXIXSEP
	EUR	EUR CH0298407518 EUR CH0298407518	EUR CH0298407518 SXXIXSER EUR CH0298407518 SXXIXSER	EUR CH0298407518 SXXIXSER SXXIXSER INDEX EUR CH0298407518 SXXIXSER SXXIXSER INDEX

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

Methodology

All stocks in the relevant base universe are screened for 12-month historical daily pricing data and 12-month historical dividend yield. If one or both values are not available for a stock, the company is removed from the base universe.

All remaining stocks are then ranked in ascending order in terms of volatility (maximum between the 3-month and 12-month historical volatility calculated in the currency of the Select index) and all stocks which do not belong to the top x% are excluded (x being calculated as the square root of the number of stocks in the base universe divided by the target number of stocks in the Select index).

All remaining stocks are then ranked in descending order in terms of 12month historical dividend yield and the top x% are selected to be included in the Select index. Those constituents are weighted according to the inverse of their volatility, with a cap at 10%. The composition is reviewed quarterly.

Quick facts

Weighting	Volatility weighted
Cap factor	10%
No. of components	Variable
Review frequency	Quarterly
Calculation/distribution	Price: real-time (every 15 seconds). Net and gross return: end-of-
Calculation hours	Please see data vendor codes sheet on www.stoxx.
Base value/base date	100 as of Jun. 21, 2004
History	Available from Jun. 21, 2004
Inception date	Oct. 14, 2015

CONTACT DETAILS

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

DISCLAIMER

STOXX, Deutsche Boerse 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 Boerse 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 Boerse Group or their licensors, research partners or data providers on any other indices supported by STOXX are in no way sponsored, endorsed, sold or promoted by STOXX, Deutsche Boerse Group or their licensors.

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 gr. div. yield is calculated as gr. return index return minus price index return ⁴ STOXX data from Jun. 21, 2004 to May 31, 2023

STOXX® EUROPE INTERNATIONAL EXPOSURE SELECT 30 EUR INDEX

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
NOVARTIS	Health Care	Switzerland	5.25
KPN	Telecommunications	Netherlands	4.62
VISCOFAN	Food, Beverage & Tobacco	Spain	4.30
ROCHE HLDG P	Health Care	Switzerland	4.02
DEUTSCHE TELEKOM	Telecommunications	Germany	3.89
RECKITT BENCKISER GRP	Personal Care, Drug & Grocery Stores	Great Britain	3.86
IBERDROLA	Utilities	Spain	3.70
TALANX	Insurance	Germany	3.69
DANONE	Food, Beverage & Tobacco	France	3.65
NATIONAL GRID	Utilities	Great Britain	3.65

 $^{\rm 5}$ Based on the composition as of May 31, 2023