

# STOXX® INTERNATIONAL EQUITY FACTOR INDEX

## Components<sup>1</sup>

| Company                        | Supersector                          | Country       | Weight (%) |
|--------------------------------|--------------------------------------|---------------|------------|
| NESTLE                         | Food, Beverage & Tobacco             | Switzerland   | 1.93       |
| NOVO NORDISK B                 | Health Care                          | Denmark       | 1.71       |
| Royal Bank of Canada           | Banks                                | Canada        | 1.42       |
| ROCHE HLDG P                   | Health Care                          | Switzerland   | 1.33       |
| NOVARTIS                       | Health Care                          | Switzerland   | 1.33       |
| Toyota Motor Corp.             | Automobiles & Parts                  | Japan         | 1.25       |
| ASML HLDG                      | Technology                           | Netherlands   | 1.20       |
| LVMH MOET HENNESSY             | Consumer Products & Services         | France        | 1.17       |
| SHELL                          | Energy                               | Great Britain | 1.06       |
| ASTRAZENECA                    | Health Care                          | Great Britain | 1.02       |
| TOTALENERGIES                  | Energy                               | France        | 0.99       |
| BHP GROUP LTD.                 | Basic Resources                      | Australia     | 0.95       |
| Toronto-Dominion Bank          | Banks                                | Canada        | 0.84       |
| Thomson Reuters Corp.          | Financial Services                   | Canada        | 0.77       |
| AIA GROUP                      | Insurance                            | Hong Kong     | 0.76       |
| LINDE                          | Chemicals                            | Germany       | 0.75       |
| UNILEVER PLC                   | Personal Care, Drug & Grocery Stores | Great Britain | 0.72       |
| Nippon Telegraph & Telephone C | Telecommunications                   | Japan         | 0.72       |
| L'OREAL                        | Consumer Products & Services         | France        | 0.70       |
| Bank of Montreal               | Banks                                | Canada        | 0.69       |
| AHOLD DELHAIZE                 | Personal Care, Drug & Grocery Stores | Netherlands   | 0.69       |
| BP                             | Energy                               | Great Britain | 0.68       |
| SANOFI                         | Health Care                          | France        | 0.68       |
| BNP PARIBAS                    | Banks                                | France        | 0.68       |
| ALLIANZ                        | Insurance                            | Germany       | 0.68       |
| Rio Tinto Ltd.                 | Basic Resources                      | Australia     | 0.62       |
| SONY GROUP CORP.               | Consumer Products & Services         | Japan         | 0.61       |
| DIAGEO                         | Food, Beverage & Tobacco             | Great Britain | 0.57       |
| UBS GROUP                      | Financial Services                   | Switzerland   | 0.57       |
| FERGUSON PLC                   | Industrial Goods & Services          | Great Britain | 0.55       |
| SAP                            | Technology                           | Germany       | 0.53       |
| SCHNEIDER ELECTRIC             | Industrial Goods & Services          | France        | 0.53       |
| LA FRANCAISE DES JEUX          | Travel & Leisure                     | France        | 0.53       |
| CREDIT AGRICOLE                | Banks                                | France        | 0.52       |
| MERCEDES-BENZ GROUP            | Automobiles & Parts                  | Germany       | 0.51       |
| REPSOL                         | Energy                               | Spain         | 0.51       |
| ADYEN                          | Industrial Goods & Services          | Netherlands   | 0.50       |
| Mitsubishi UFJ Financial Group | Banks                                | Japan         | 0.49       |
| Nomura Holdings Inc.           | Financial Services                   | Japan         | 0.49       |
| HSBC                           | Banks                                | Great Britain | 0.48       |
| National Bank of Canada        | Banks                                | Canada        | 0.48       |
| GSK                            | Health Care                          | Great Britain | 0.46       |
| RIO TINTO                      | Basic Resources                      | Great Britain | 0.46       |
| AURIZON HOLDINGS               | Industrial Goods & Services          | Australia     | 0.45       |
| Hoya Corp.                     | Health Care                          | Japan         | 0.45       |
| Nintendo Co. Ltd.              | Consumer Products & Services         | Japan         | 0.43       |
| Macquarie Group Ltd.           | Financial Services                   | Australia     | 0.43       |
| NORDEA BANK                    | Banks                                | Finland       | 0.43       |
| Hong Kong Exchanges & Clearing | Financial Services                   | Hong Kong     | 0.43       |
| Tokyo Electron Ltd.            | Technology                           | Japan         | 0.42       |
| OCI                            | Chemicals                            | Netherlands   | 0.42       |
| ENI                            | Energy                               | Italy         | 0.41       |
| ANGLO AMERICAN                 | Basic Resources                      | Great Britain | 0.41       |
| Fortescue Metals Group Ltd.    | Basic Resources                      | Australia     | 0.40       |
| Itochu Corp.                   | Industrial Goods & Services          | Japan         | 0.40       |
| Magna International Inc. CI A  | Automobiles & Parts                  | Canada        | 0.40       |
| Kering                         | Consumer Products & Services         | France        | 0.38       |
| CHRISTIAN DIOR                 | Consumer Products & Services         | France        | 0.38       |
| Mitsubishi Corp.               | Industrial Goods & Services          | Japan         | 0.38       |
| NN GROUP                       | Insurance                            | Netherlands   | 0.38       |
| MUENCHENER RUECK               | Insurance                            | Germany       | 0.37       |
| JAPAN POST INSURANCE           | Insurance                            | Japan         | 0.37       |
| NUTRIEN                        | Chemicals                            | Canada        | 0.36       |
| PUBLICIS GRP                   | Media                                | France        | 0.36       |
| AGEAS                          | Insurance                            | Belgium       | 0.36       |
| JB Hi-Fi Ltd.                  | Retail                               | Australia     | 0.36       |
| CSL Ltd.                       | Health Care                          | Australia     | 0.35       |
| INDIVIOR                       | Health Care                          | Great Britain | 0.34       |
| Fujitsu Ltd.                   | Technology                           | Japan         | 0.34       |
| Valmet                         | Industrial Goods & Services          | Finland       | 0.34       |
| Canadian Natural Resources Ltd | Energy                               | Canada        | 0.34       |
| CARLSBERG B                    | Food, Beverage & Tobacco             | Denmark       | 0.34       |

<sup>1</sup> Based on the last periodic review implementation

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| Company                        | Supersector                          | Country       | Weight (%) |
|--------------------------------|--------------------------------------|---------------|------------|
| Nomura Research Institute Ltd. | Technology                           | Japan         | 0.34       |
| United Overseas Bank Ltd.      | Banks                                | Singapore     | 0.34       |
| Commonwealth Bank of Australia | Banks                                | Australia     | 0.33       |
| PSP SWISS PROPERTY             | Real Estate                          | Switzerland   | 0.33       |
| CONSTELLATION SOFTWARE         | Technology                           | Canada        | 0.33       |
| KONGSBERG GRUPPEN              | Industrial Goods & Services          | Norway        | 0.33       |
| SIGNIFY                        | Construction & Materials             | Netherlands   | 0.33       |
| Daiichi Sankyo Co. Ltd.        | Health Care                          | Japan         | 0.33       |
| Astellas Pharma Inc.           | Health Care                          | Japan         | 0.32       |
| SSAB B                         | Basic Resources                      | Sweden        | 0.32       |
| Tokio Marine Holdings Inc.     | Insurance                            | Japan         | 0.32       |
| BUCHER INDUSTRIES              | Industrial Goods & Services          | Switzerland   | 0.32       |
| CIE FINANCIERE RICHEMONT       | Consumer Products & Services         | Switzerland   | 0.31       |
| OMV                            | Energy                               | Austria       | 0.31       |
| INTERNET INTV JAPAN            | Technology                           | Japan         | 0.31       |
| MS&AD Insurance Group Holdings | Insurance                            | Japan         | 0.31       |
| Nomura Real Estate Holdings In | Real Estate                          | Japan         | 0.31       |
| COCA-COLA HBC                  | Food, Beverage & Tobacco             | Great Britain | 0.31       |
| SIEMENS                        | Industrial Goods & Services          | Germany       | 0.31       |
| BOUYGUES                       | Construction & Materials             | France        | 0.31       |
| Hitachi Ltd.                   | Industrial Goods & Services          | Japan         | 0.30       |
| VODAFONE GRP                   | Telecommunications                   | Great Britain | 0.30       |
| CGI 'A'                        | Technology                           | Canada        | 0.30       |
| DEUTSCHE POST                  | Industrial Goods & Services          | Germany       | 0.30       |
| WIENERBERGER                   | Construction & Materials             | Austria       | 0.30       |
| IMPERIAL BRANDS                | Food, Beverage & Tobacco             | Great Britain | 0.30       |
| CAPCOM                         | Consumer Products & Services         | Japan         | 0.29       |
| MINERAL RESOURCES              | Basic Resources                      | Australia     | 0.29       |
| SNAM RETE GAS                  | Energy                               | Italy         | 0.29       |
| Teck Resources Ltd. CI B       | Basic Resources                      | Canada        | 0.29       |
| NEXT                           | Retail                               | Great Britain | 0.28       |
| RECRUIT HOLDINGS               | Industrial Goods & Services          | Japan         | 0.28       |
| BURBERRY                       | Consumer Products & Services         | Great Britain | 0.28       |
| KINDRED GROUP                  | Travel & Leisure                     | Sweden        | 0.28       |
| BMW                            | Automobiles & Parts                  | Germany       | 0.27       |
| WOOLWORTHS GROUP               | Personal Care, Drug & Grocery Stores | Australia     | 0.27       |
| Canadian Pacific Railway Ltd.  | Industrial Goods & Services          | Canada        | 0.27       |
| Honda Motor Co. Ltd.           | Automobiles & Parts                  | Japan         | 0.27       |
| IBERDROLA                      | Utilities                            | Spain         | 0.27       |
| LOGITECH INTERNATIONAL         | Technology                           | Switzerland   | 0.27       |
| SBI Holdings Inc.              | Financial Services                   | Japan         | 0.27       |
| Orix Corp.                     | Financial Services                   | Japan         | 0.27       |
| ASR NEDERLAND NV               | Insurance                            | Netherlands   | 0.27       |
| ASM INTERNATIONAL              | Technology                           | Netherlands   | 0.26       |
| JD SPORTS FASHION              | Retail                               | Great Britain | 0.26       |
| Fujikura Ltd.                  | Industrial Goods & Services          | Japan         | 0.26       |
| TIS INC.                       | Technology                           | Japan         | 0.26       |
| Metcash Ltd.                   | Personal Care, Drug & Grocery Stores | Australia     | 0.26       |
| ALCON                          | Health Care                          | Switzerland   | 0.26       |
| NIPPON EXPRESS HLDGS INC       | Industrial Goods & Services          | Japan         | 0.26       |
| ROYAL UNIBREW                  | Food, Beverage & Tobacco             | Denmark       | 0.26       |
| ENEL                           | Utilities                            | Italy         | 0.25       |
| PANDORA                        | Consumer Products & Services         | Denmark       | 0.25       |
| ACCIONA S.A.                   | Construction & Materials             | Spain         | 0.25       |
| ING GRP                        | Banks                                | Netherlands   | 0.25       |
| SCSK                           | Technology                           | Japan         | 0.25       |
| ULVAC                          | Industrial Goods & Services          | Japan         | 0.25       |
| Tokyo Tatemono Co. Ltd.        | Real Estate                          | Japan         | 0.24       |
| DEUTSCHE TELEKOM               | Telecommunications                   | Germany       | 0.24       |
| A2A                            | Utilities                            | Italy         | 0.24       |
| YANCOAL AUSTRALIA              | Energy                               | Australia     | 0.24       |
| Stockland                      | Real Estate                          | Australia     | 0.24       |
| ENGIE                          | Utilities                            | France        | 0.24       |
| Manulife Financial Corp.       | Insurance                            | Canada        | 0.23       |
| SHO-BOND HOLDINGS              | Construction & Materials             | Japan         | 0.23       |
| Whitehaven Coal Ltd.           | Energy                               | Australia     | 0.23       |
| NISSAN CHEMICAL                | Chemicals                            | Japan         | 0.23       |
| EIFFAGE                        | Construction & Materials             | France        | 0.23       |
| Olympus Corp.                  | Health Care                          | Japan         | 0.23       |
| BAYCURRENT CONSULTING          | Technology                           | Japan         | 0.23       |
| SWISS LIFE HLDG                | Insurance                            | Switzerland   | 0.23       |

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| Company                              | Supersector                          | Country       | Weight (%) |
|--------------------------------------|--------------------------------------|---------------|------------|
| INCHCAPE                             | Industrial Goods & Services          | Great Britain | 0.23       |
| Advantest Corp.                      | Technology                           | Japan         | 0.23       |
| FRONTIER RLST.INV.                   | Real Estate                          | Japan         | 0.23       |
| BE SEMICONDUCTOR                     | Technology                           | Netherlands   | 0.23       |
| Dai-ichi Life Holdings               | Insurance                            | Japan         | 0.23       |
| Keyence Corp.                        | Industrial Goods & Services          | Japan         | 0.23       |
| WPP                                  | Media                                | Great Britain | 0.22       |
| RANDSTAD                             | Industrial Goods & Services          | Netherlands   | 0.22       |
| Kagome Co. Ltd.                      | Food, Beverage & Tobacco             | Japan         | 0.22       |
| ORKLA                                | Food, Beverage & Tobacco             | Norway        | 0.22       |
| COSMO ENERGY HLDGS                   | Energy                               | Japan         | 0.22       |
| CARREFOUR                            | Personal Care, Drug & Grocery Stores | France        | 0.22       |
| BAE SYSTEMS                          | Industrial Goods & Services          | Great Britain | 0.22       |
| Softbank Group Corp.                 | Telecommunications                   | Japan         | 0.22       |
| SWIRE PROPERTIES                     | Real Estate                          | Hong Kong     | 0.22       |
| AIXTRON                              | Technology                           | Germany       | 0.21       |
| INTERMEDIATE CAPITAL GRP             | Financial Services                   | Great Britain | 0.21       |
| KUEHNE + NAGEL                       | Industrial Goods & Services          | Switzerland   | 0.21       |
| DNB BANK                             | Banks                                | Norway        | 0.21       |
| ASX Ltd.                             | Financial Services                   | Australia     | 0.21       |
| INVESTEC                             | Banks                                | Great Britain | 0.21       |
| T&D Holdings Inc.                    | Insurance                            | Japan         | 0.21       |
| ORANGE                               | Telecommunications                   | France        | 0.21       |
| CK HUTCHISON HOLDINGS                | Industrial Goods & Services          | Hong Kong     | 0.21       |
| Fletcher Building Ltd.               | Construction & Materials             | New Zealand   | 0.21       |
| NIPPON GAS                           | Utilities                            | Japan         | 0.20       |
| BCO BILBAO VIZCAYA ARGENTARIA        | Banks                                | Spain         | 0.20       |
| Power Corp. of Canada                | Insurance                            | Canada        | 0.20       |
| GREGGS                               | Personal Care, Drug & Grocery Stores | Great Britain | 0.20       |
| Ibiden Co. Ltd.                      | Technology                           | Japan         | 0.20       |
| Mitsui & Co. Ltd.                    | Industrial Goods & Services          | Japan         | 0.20       |
| GRP SOCIETE GENERALE                 | Banks                                | France        | 0.20       |
| ORION B                              | Health Care                          | Finland       | 0.20       |
| KINGFISHER                           | Retail                               | Great Britain | 0.20       |
| INTERNATIONAL DISTRIBUTIONS SERVICES | Industrial Goods & Services          | Great Britain | 0.20       |
| LPP                                  | Consumer Products & Services         | Poland        | 0.20       |
| COMPUTACENTER                        | Technology                           | Great Britain | 0.20       |
| BIPROGY                              | Technology                           | Japan         | 0.20       |
| NETLINK                              | Telecommunications                   | Singapore     | 0.19       |
| LASALLE LOGIPORT REIT                | Real Estate                          | Japan         | 0.19       |
| GLENCORE PLC                         | Basic Resources                      | Great Britain | 0.19       |
| VOLVO B                              | Industrial Goods & Services          | Sweden        | 0.19       |
| AXFOOD                               | Personal Care, Drug & Grocery Stores | Sweden        | 0.19       |
| KDDI Corp.                           | Telecommunications                   | Japan         | 0.19       |
| Suncor Energy Inc.                   | Energy                               | Canada        | 0.19       |
| STMICROELECTRONICS                   | Technology                           | Italy         | 0.19       |
| Chubu Electric Power Co. Inc.        | Utilities                            | Japan         | 0.19       |
| Oversea-Chinese Banking Corp.        | Banks                                | Singapore     | 0.19       |
| CNH Industrial NV                    | Industrial Goods & Services          | Italy         | 0.19       |
| ADIDAS                               | Consumer Products & Services         | Germany       | 0.19       |
| ERICSSON LM B                        | Telecommunications                   | Sweden        | 0.19       |
| CRH                                  | Construction & Materials             | Ireland       | 0.19       |
| SKANDINAVISKA ENSKILDA BK A          | Banks                                | Sweden        | 0.19       |
| MAN GRP                              | Financial Services                   | Great Britain | 0.19       |
| BRITISH AMERICAN TOBACCO             | Food, Beverage & Tobacco             | Great Britain | 0.18       |
| ENDESA                               | Utilities                            | Spain         | 0.18       |
| SOFTBANK                             | Telecommunications                   | Japan         | 0.18       |
| GENMAB                               | Health Care                          | Denmark       | 0.18       |
| VINCI                                | Construction & Materials             | France        | 0.18       |
| HELLOFRESH AG                        | Personal Care, Drug & Grocery Stores | Germany       | 0.18       |
| SAFESTORE HOLDINGS                   | Real Estate                          | Great Britain | 0.18       |
| Wesfarmers Ltd.                      | Retail                               | Australia     | 0.18       |
| ITALGAS                              | Utilities                            | Italy         | 0.18       |
| LOBLAW                               | Personal Care, Drug & Grocery Stores | Canada        | 0.18       |
| SIKA                                 | Construction & Materials             | Switzerland   | 0.18       |
| AKZO NOBEL                           | Chemicals                            | Netherlands   | 0.18       |
| LEGAL & GENERAL GRP                  | Insurance                            | Great Britain | 0.18       |
| EXOR NV                              | Financial Services                   | Netherlands   | 0.18       |
| ADECCO                               | Industrial Goods & Services          | Switzerland   | 0.18       |
| Mitsubishi Gas Chemical Co. In       | Chemicals                            | Japan         | 0.17       |
| KESKO                                | Personal Care, Drug & Grocery Stores | Finland       | 0.17       |

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| Company                        | Supersector                          | Country       | Weight (%) |
|--------------------------------|--------------------------------------|---------------|------------|
| SOHGO SECURITIES               | Industrial Goods & Services          | Japan         | 0.17       |
| NIPPON ACCOMMS.FD.             | Real Estate                          | Japan         | 0.17       |
| IMI                            | Industrial Goods & Services          | Great Britain | 0.17       |
| South32 Australia              | Basic Resources                      | Australia     | 0.17       |
| SAINT GOBAIN                   | Construction & Materials             | France        | 0.17       |
| HK ELECTRIC INVESTMENTS        | Utilities                            | Hong Kong     | 0.17       |
| HOWDEN JOINERY GRP             | Retail                               | Great Britain | 0.17       |
| RECKITT BENCKISER GRP          | Personal Care, Drug & Grocery Stores | Great Britain | 0.17       |
| ABB                            | Industrial Goods & Services          | Switzerland   | 0.17       |
| 3i GROUP PLC.                  | Financial Services                   | Great Britain | 0.16       |
| Ebara Corp.                    | Industrial Goods & Services          | Japan         | 0.16       |
| TELEFONICA                     | Telecommunications                   | Spain         | 0.16       |
| TELSTRA GROUP                  | Telecommunications                   | Australia     | 0.16       |
| SIMS LTD.                      | Utilities                            | Australia     | 0.16       |
| Japan Real Estate Investment C | Real Estate                          | Japan         | 0.16       |
| SAGE GRP                       | Technology                           | Great Britain | 0.16       |
| CLP Holdings Ltd.              | Utilities                            | Hong Kong     | 0.16       |
| Fast Retailing Co. Ltd.        | Retail                               | Japan         | 0.16       |
| EQUINOR                        | Energy                               | Norway        | 0.16       |
| Chugai Pharmaceutical Co. Ltd. | Health Care                          | Japan         | 0.15       |
| AGL Energy Ltd.                | Utilities                            | Australia     | 0.15       |
| FORTUM                         | Utilities                            | Finland       | 0.15       |
| VOLKSWAGEN PREF                | Automobiles & Parts                  | Germany       | 0.15       |
| Goodman Group                  | Real Estate                          | Australia     | 0.15       |
| Shin-Etsu Chemical Co. Ltd.    | Chemicals                            | Japan         | 0.15       |
| BCO SABADELL                   | Banks                                | Spain         | 0.15       |
| BERKELEY GRP HLDG              | Consumer Products & Services         | Great Britain | 0.15       |
| DEUTSCHE BOERSE                | Financial Services                   | Germany       | 0.15       |
| Daiwa Securities Group Inc.    | Financial Services                   | Japan         | 0.15       |
| DBS Group Holdings Ltd.        | Banks                                | Singapore     | 0.15       |
| SARTORIUS STEDIM BIOTECH       | Health Care                          | France        | 0.15       |
| D'ETEREN GROUP                 | Automobiles & Parts                  | Belgium       | 0.15       |
| RIGHTMOVE GRP                  | Real Estate                          | Great Britain | 0.15       |
| DEXERIALS                      | Technology                           | Japan         | 0.15       |
| CK Asset Holdings Ltd          | Real Estate                          | Hong Kong     | 0.15       |
| FUJIFILM Holdings Corp.        | Technology                           | Japan         | 0.14       |
| STRAUMANN                      | Health Care                          | Switzerland   | 0.14       |
| VIVENDI                        | Media                                | France        | 0.14       |
| EQT                            | Financial Services                   | Sweden        | 0.14       |
| Sompo Holdings                 | Insurance                            | Japan         | 0.14       |
| CAP GEMINI                     | Technology                           | France        | 0.14       |
| BlueScope Steel Ltd.           | Basic Resources                      | Australia     | 0.14       |
| COVESTRO                       | Chemicals                            | Germany       | 0.14       |
| HEALIUS LTD.                   | Health Care                          | Australia     | 0.13       |
| SANWA HOLDINGS                 | Construction & Materials             | Japan         | 0.13       |
| Obic Co. Ltd.                  | Technology                           | Japan         | 0.13       |
| TOKYO OHKA KOGYO               | Chemicals                            | Japan         | 0.13       |
| KNORR BREMSE                   | Industrial Goods & Services          | Germany       | 0.13       |
| FISHER & PAYKEL HLTHCR.        | Health Care                          | New Zealand   | 0.13       |
| Nitto Denko Corp.              | Chemicals                            | Japan         | 0.13       |
| WHARF REIC                     | Real Estate                          | Hong Kong     | 0.13       |
| PROXIMUS                       | Telecommunications                   | Belgium       | 0.13       |
| Singapore Technologies Enginee | Industrial Goods & Services          | Singapore     | 0.13       |
| SWISS REINSURANCE COMPANY      | Insurance                            | Switzerland   | 0.13       |
| Australia & New Zealand Bankin | Banks                                | Australia     | 0.12       |
| Hang Seng Bank Ltd.            | Banks                                | Hong Kong     | 0.12       |
| Mitsubishi Estate Co. Ltd.     | Real Estate                          | Japan         | 0.12       |
| Link Real Estate Investment Tr | Real Estate                          | Hong Kong     | 0.12       |
| KINNEVIK B                     | Financial Services                   | Sweden        | 0.12       |
| WH GROUP                       | Food, Beverage & Tobacco             | Hong Kong     | 0.12       |
| SITC Int. Hold.                | Industrial Goods & Services          | Hong Kong     | 0.12       |
| TELENOR                        | Telecommunications                   | Norway        | 0.12       |
| GRAFTON GRP                    | Industrial Goods & Services          | Great Britain | 0.12       |
| PERNOD RICARD                  | Food, Beverage & Tobacco             | France        | 0.12       |
| RENTOKIL INITIAL               | Industrial Goods & Services          | Great Britain | 0.12       |
| Eisai Co. Ltd.                 | Health Care                          | Japan         | 0.12       |
| KOEI TECMO HOLDINGS            | Technology                           | Japan         | 0.12       |
| ZENSHO                         | Travel & Leisure                     | Japan         | 0.11       |
| PHILIPS                        | Health Care                          | Netherlands   | 0.11       |
| JULIUS BAER GRP                | Financial Services                   | Switzerland   | 0.11       |
| BARCLAYS                       | Banks                                | Great Britain | 0.11       |

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| Company                        | Supersector                  | Country       | Weight (%) |
|--------------------------------|------------------------------|---------------|------------|
| Osaka Gas Co. Ltd.             | Utilities                    | Japan         | 0.11       |
| KPN                            | Telecommunications           | Netherlands   | 0.11       |
| JAPAN POST BANK                | Banks                        | Japan         | 0.11       |
| A.P.MOLLER-MAERSK B            | Industrial Goods & Services  | Denmark       | 0.11       |
| ABN AMRO BANK                  | Banks                        | Netherlands   | 0.11       |
| SONOVA                         | Health Care                  | Switzerland   | 0.11       |
| AZBIL CORP.                    | Industrial Goods & Services  | Japan         | 0.11       |
| BASF                           | Chemicals                    | Germany       | 0.11       |
| Canadian Imperial Bank of Comm | Banks                        | Canada        | 0.11       |
| GALP ENERGIA                   | Energy                       | Portugal      | 0.11       |
| DASSAULT SYSTEMS               | Technology                   | France        | 0.10       |
| TERNA                          | Utilities                    | Italy         | 0.10       |
| ADEKA                          | Chemicals                    | Japan         | 0.10       |
| JAPAN POST HOLDINGS            | Insurance                    | Japan         | 0.10       |
| PKNORLEN                       | Energy                       | Poland        | 0.10       |
| ARCELOMITTAL                   | Basic Resources              | Luxembourg    | 0.10       |
| Aristocrat Leisure Ltd.        | Travel & Leisure             | Australia     | 0.10       |
| SWEDBANK                       | Banks                        | Sweden        | 0.10       |
| Asics Corp.                    | Consumer Products & Services | Japan         | 0.10       |
| MICHELIN                       | Automobiles & Parts          | France        | 0.10       |
| CAPITALAND INVESTMENT LIMITED  | Real Estate                  | Singapore     | 0.10       |
| GEORG FISCHER                  | Industrial Goods & Services  | Switzerland   | 0.10       |
| Nissin Foods Holdings Co. Ltd. | Food, Beverage & Tobacco     | Japan         | 0.10       |
| GEA GRP                        | Industrial Goods & Services  | Germany       | 0.10       |
| COLOPLAST B                    | Health Care                  | Denmark       | 0.09       |
| PERSIMMON                      | Consumer Products & Services | Great Britain | 0.09       |
| Shionogi & Co. Ltd.            | Health Care                  | Japan         | 0.09       |
| Wilmar International Ltd.      | Food, Beverage & Tobacco     | Singapore     | 0.09       |
| LEGRAND                        | Industrial Goods & Services  | France        | 0.09       |
| BAWAG GROUP AG                 | Banks                        | Austria       | 0.09       |
| DOLLARAMA                      | Retail                       | Canada        | 0.09       |
| Sumitomo Mitsui Financial Grou | Banks                        | Japan         | 0.09       |
| POSTE ITALIANE                 | Insurance                    | Italy         | 0.09       |
| E.ON                           | Utilities                    | Germany       | 0.09       |
| ALS Limited                    | Industrial Goods & Services  | Australia     | 0.09       |
| UMG                            | Media                        | Netherlands   | 0.09       |
| DARKTRACE                      | Technology                   | Great Britain | 0.09       |
| mitsui HIGH-TEC                | Technology                   | Japan         | 0.09       |
| Sumitomo Realty & Development  | Real Estate                  | Japan         | 0.09       |
| SPARK NEW ZEALAND              | Telecommunications           | New Zealand   | 0.09       |
| Pacific Basin Shipping Ltd.    | Industrial Goods & Services  | Hong Kong     | 0.09       |
| YARA                           | Chemicals                    | Norway        | 0.09       |
| Marubeni Corp.                 | Industrial Goods & Services  | Japan         | 0.09       |
| MERCK                          | Health Care                  | Germany       | 0.08       |
| AOZORA BANK                    | Banks                        | Japan         | 0.08       |
| HANNOVER RUECK                 | Insurance                    | Germany       | 0.08       |
| KONAMI GROUP                   | Consumer Products & Services | Japan         | 0.08       |
| Toyo Suisan Kaisha Ltd.        | Food, Beverage & Tobacco     | Japan         | 0.08       |
| BANDAI NAMCO HOLDINGS INC.     | Consumer Products & Services | Japan         | 0.08       |
| BCE Inc.                       | Telecommunications           | Canada        | 0.08       |
| DRAX GRP                       | Utilities                    | Great Britain | 0.08       |
| B&M EUROPEAN VALUE RETAIL      | Retail                       | Great Britain | 0.08       |
| KBC GRP                        | Banks                        | Belgium       | 0.08       |
| TOKYO ELECTRIC POWER CO. HLDG. | Utilities                    | Japan         | 0.08       |
| HERA                           | Utilities                    | Italy         | 0.08       |
| AIRBUS                         | Industrial Goods & Services  | France        | 0.08       |
| DANSKE BANK                    | Banks                        | Denmark       | 0.08       |
| TELEFONICA DEUTSCHLAND         | Telecommunications           | Germany       | 0.08       |
| mitsubishi CHEMICAL GROUP      | Chemicals                    | Japan         | 0.07       |
| HUSQVARNA B                    | Consumer Products & Services | Sweden        | 0.07       |
| M&G                            | Financial Services           | Great Britain | 0.07       |
| XIAOMI                         | Telecommunications           | Hong Kong     | 0.07       |
| GAZTRANSPORT ET TECHNIGAZ      | Energy                       | France        | 0.07       |
| HUGO BOSS                      | Consumer Products & Services | Germany       | 0.07       |
| VAT GROUP AG                   | Industrial Goods & Services  | Switzerland   | 0.07       |
| CORPO. ACCIONA ENERG. RENOV.   | Utilities                    | Spain         | 0.07       |
| MERIDIAN ENERGY                | Utilities                    | New Zealand   | 0.07       |
| GETINGE B                      | Health Care                  | Sweden        | 0.07       |
| PEARSON                        | Media                        | Great Britain | 0.07       |
| STELLANTIS                     | Automobiles & Parts          | Italy         | 0.07       |
| AURUBIS                        | Basic Resources              | Germany       | 0.07       |

<sup>1</sup> Based on the last periodic review implementation

# STOXX® INTERNATIONAL EQUITY FACTOR INDEX

## Components<sup>1</sup>

| Company                        | Supersector                          | Country       | Weight (%) |
|--------------------------------|--------------------------------------|---------------|------------|
| PANASONIC HOLDINGS             | Consumer Products & Services         | Japan         | 0.07       |
| KONE B                         | Industrial Goods & Services          | Finland       | 0.07       |
| Canon Inc.                     | Technology                           | Japan         | 0.07       |
| LLOYDS BANKING GRP             | Banks                                | Great Britain | 0.07       |
| TECAN                          | Health Care                          | Switzerland   | 0.07       |
| ENTAIN                         | Travel & Leisure                     | Great Britain | 0.07       |
| BOLLORE                        | Industrial Goods & Services          | France        | 0.06       |
| TECHTRONIC INDS.               | Industrial Goods & Services          | Hong Kong     | 0.06       |
| MAINFREIGHT                    | Industrial Goods & Services          | New Zealand   | 0.06       |
| GIVAUDAN                       | Chemicals                            | Switzerland   | 0.06       |
| DAICEL CORP                    | Chemicals                            | Japan         | 0.06       |
| INTESA SANPAOLO                | Banks                                | Italy         | 0.06       |
| Harvey Norman Holdings Ltd.    | Retail                               | Australia     | 0.06       |
| RINGKJOBING LANDBOBANK         | Banks                                | Denmark       | 0.06       |
| SUMITOMO MITSUI TRUST HOLDINGS | Banks                                | Japan         | 0.06       |
| Mitsui Chemicals Inc.          | Chemicals                            | Japan         | 0.06       |
| GALENICA SANTE AG              | Personal Care, Drug & Grocery Stores | Switzerland   | 0.06       |
| UNITED UTILITIES GRP           | Utilities                            | Great Britain | 0.06       |
| BAYER                          | Health Care                          | Germany       | 0.06       |
| Mitsubishi Logistics Corp.     | Industrial Goods & Services          | Japan         | 0.06       |
| ADVANCE RESIDENCE INV.         | Real Estate                          | Japan         | 0.06       |
| Nissan Motor Co. Ltd.          | Automobiles & Parts                  | Japan         | 0.06       |
| RS Group                       | Industrial Goods & Services          | Great Britain | 0.06       |
| RENAULT                        | Automobiles & Parts                  | France        | 0.06       |
| Fairfax Financial Holdings Ltd | Insurance                            | Canada        | 0.06       |
| SVENSKA HANDELSBANKEN A        | Banks                                | Sweden        | 0.06       |
| Otsuka Corp.                   | Technology                           | Japan         | 0.06       |
| RHEINMETALL                    | Industrial Goods & Services          | Germany       | 0.06       |
| WOODSIDE ENERGY GROUP          | Energy                               | Australia     | 0.05       |
| GN STORE NORD                  | Health Care                          | Denmark       | 0.05       |
| MEDIOBANCA                     | Financial Services                   | Italy         | 0.05       |
| SOFTCAT                        | Technology                           | Great Britain | 0.05       |
| NESTE                          | Energy                               | Finland       | 0.05       |
| GMO PAYMENT GTWY.              | Industrial Goods & Services          | Japan         | 0.05       |
| SANDVIK                        | Industrial Goods & Services          | Sweden        | 0.05       |
| COMMERZBANK                    | Banks                                | Germany       | 0.05       |
| BARRATT DEVELOPMENTS           | Consumer Products & Services         | Great Britain | 0.05       |
| Shiseido Co. Ltd.              | Consumer Products & Services         | Japan         | 0.05       |
| CAIXABANK                      | Banks                                | Spain         | 0.05       |
| ISS AS                         | Industrial Goods & Services          | Denmark       | 0.05       |
| Sekisui House Ltd.             | Consumer Products & Services         | Japan         | 0.05       |
| JAPAN EXCHANGE GROUP           | Financial Services                   | Japan         | 0.05       |
| NOF                            | Chemicals                            | Japan         | 0.05       |
| Canadian National Railway Co.  | Industrial Goods & Services          | Canada        | 0.04       |
| RECORDATI                      | Health Care                          | Italy         | 0.04       |
| VERBUND                        | Utilities                            | Austria       | 0.04       |
| OSB GROUP                      | Financial Services                   | Great Britain | 0.04       |
| Rohto Pharmaceutical Co. Ltd.  | Health Care                          | Japan         | 0.04       |
| SUGI HOLDINGS                  | Personal Care, Drug & Grocery Stores | Japan         | 0.04       |
| YAMADA HOLDINGS                | Retail                               | Japan         | 0.04       |
| Daikin Industries Ltd.         | Construction & Materials             | Japan         | 0.04       |
| YANGZJIANG SHIPBUILDING        | Industrial Goods & Services          | Singapore     | 0.04       |
| BUNZL                          | Industrial Goods & Services          | Great Britain | 0.04       |
| Yokohama Rubber Co. Ltd.       | Automobiles & Parts                  | Japan         | 0.04       |
| IG GRP HLDG                    | Financial Services                   | Great Britain | 0.04       |
| BANK OF IRELAND GROUP          | Banks                                | Ireland       | 0.03       |
| THULE GROUP                    | Consumer Products & Services         | Sweden        | 0.03       |
| Asahi Kasei Corp.              | Chemicals                            | Japan         | 0.03       |
| NIPPON SANJO HOLDINGS          | Chemicals                            | Japan         | 0.03       |
| ZENKOKU HOSHO                  | Financial Services                   | Japan         | 0.03       |
| NET ONE SYSTEMS                | Technology                           | Japan         | 0.03       |
| PRUDENTIAL                     | Insurance                            | Great Britain | 0.03       |
| KLEPIERRE                      | Real Estate                          | France        | 0.03       |
| EDENRED                        | Industrial Goods & Services          | France        | 0.03       |
| ZOZO                           | Retail                               | Japan         | 0.03       |
| Henderson Land Development Co. | Real Estate                          | Hong Kong     | 0.03       |
| Inpex Corp.                    | Energy                               | Japan         | 0.03       |
| TESCO                          | Personal Care, Drug & Grocery Stores | Great Britain | 0.03       |
| Naturgy Energy Group           | Utilities                            | Spain         | 0.03       |
| Mitsubishi Heavy Industries Lt | Industrial Goods & Services          | Japan         | 0.03       |
| LAND SECURITIES                | Real Estate                          | Great Britain | 0.03       |

<sup>1</sup> Based on the last periodic review implementation

# STOXX® INTERNATIONAL EQUITY FACTOR INDEX

## Components<sup>1</sup>

| Company                     | Supersector                          | Country       | Weight (%) |
|-----------------------------|--------------------------------------|---------------|------------|
| EVONIK INDUSTRIES           | Chemicals                            | Germany       | 0.03       |
| Mirvac Group                | Real Estate                          | Australia     | 0.03       |
| BCO SANTANDER               | Banks                                | Spain         | 0.02       |
| Sun Life Financial Inc.     | Insurance                            | Canada        | 0.02       |
| ESR GROUP                   | Real Estate                          | Hong Kong     | 0.02       |
| Kirin Holdings Co. Ltd.     | Food, Beverage & Tobacco             | Japan         | 0.02       |
| Seven & I Holdings Co. Ltd. | Retail                               | Japan         | 0.02       |
| SOLVAY                      | Chemicals                            | Belgium       | 0.02       |
| Shimadzu Corp.              | Industrial Goods & Services          | Japan         | 0.02       |
| MARKS & SPENCER GRP         | Retail                               | Great Britain | 0.02       |
| Kikkoman Corp.              | Food, Beverage & Tobacco             | Japan         | 0.02       |
| RED ELECTRICA CORPORATION   | Utilities                            | Spain         | 0.02       |
| Suzuki Motor Corp.          | Automobiles & Parts                  | Japan         | 0.02       |
| UNICREDIT                   | Banks                                | Italy         | 0.02       |
| ENAGAS                      | Energy                               | Spain         | 0.02       |
| FUJI ELECTRIC               | Industrial Goods & Services          | Japan         | 0.02       |
| SKF B                       | Basic Resources                      | Sweden        | 0.02       |
| NORDIC SEMICONDUCTOR        | Technology                           | Norway        | 0.02       |
| Bridgestone Corp.           | Automobiles & Parts                  | Japan         | 0.02       |
| LONZA                       | Health Care                          | Switzerland   | 0.02       |
| AIR LIQUIDE                 | Chemicals                            | France        | 0.02       |
| JERONIMO MARTINS            | Personal Care, Drug & Grocery Stores | Portugal      | 0.02       |
| LASERTEC                    | Technology                           | Japan         | 0.02       |
| SODEXO                      | Travel & Leisure                     | France        | 0.02       |
| Amada Co. Ltd.              | Industrial Goods & Services          | Japan         | 0.02       |
| HIKARI TSUSHIN              | Telecommunications                   | Japan         | 0.02       |
| DEMANT                      | Health Care                          | Denmark       | 0.02       |
| Omron Corp.                 | Technology                           | Japan         | 0.02       |
| TDK Corp.                   | Technology                           | Japan         | 0.02       |
| ZURICH INSURANCE GROUP      | Insurance                            | Switzerland   | 0.02       |
| KGHM                        | Basic Resources                      | Poland        | 0.01       |
| SWISSCOM                    | Telecommunications                   | Switzerland   | 0.01       |
| DEUTSCHE BANK               | Banks                                | Germany       | 0.01       |
| VESTAS WIND SYSTEMS         | Energy                               | Denmark       | 0.01       |
| Alumina Ltd.                | Basic Resources                      | Australia     | 0.01       |
| WUXI BIO                    | Health Care                          | Hong Kong     | 0.01       |
| NEC Corp.                   | Technology                           | Japan         | 0.01       |
| AXA                         | Insurance                            | France        | 0.01       |
| CARSALES.COM                | Media                                | Australia     | 0.01       |
| HKT TRUST & HKT             | Telecommunications                   | Hong Kong     | 0.01       |
| GJENSIDIGE FORSIKRING       | Insurance                            | Norway        | 0.01       |
| Yamato Holdings Co. Ltd.    | Industrial Goods & Services          | Japan         | 0.01       |
| DANONE                      | Food, Beverage & Tobacco             | France        | 0.01       |
| DOMINO'S PIZZA ENTS.        | Travel & Leisure                     | Australia     | 0.01       |
| SHINKO ELEC.INDS.           | Technology                           | Japan         | 0.01       |
| EURONEXT                    | Financial Services                   | France        | 0.01       |
| HENNES & MAURITZ B          | Retail                               | Sweden        | 0.01       |
| MILLICOM INTL.CELU. SDR     | Telecommunications                   | Sweden        | 0.01       |
| Trend Micro Inc.            | Technology                           | Japan         | 0.01       |
| JEOL                        | Industrial Goods & Services          | Japan         | 0.01       |

<sup>1</sup> Based on the last periodic review implementation