BENCHMARK INDICES

EURO STOXX INTERNATIONAL EXPOSURE

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

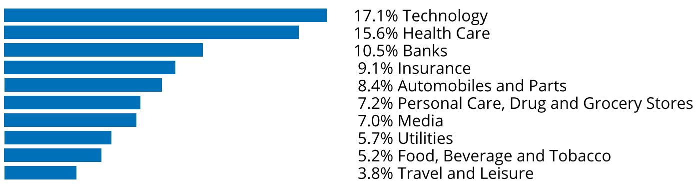
» rules based and transparent

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

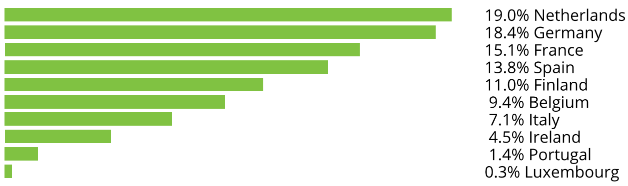
Descriptive statistics

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	885.3	690.3	18.7	16.2	43.3	2.1	6.3	0.3	77.4
EURO STOXX	7,032.4	5,017.5	17.2	6.9	245.1	1.5	4.9	0.0	3.0

Supersector weighting (top 10)



Country weighting



Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX International Exposure	-3.0	15.2	18.8	35.1	42.6	N/A	N/A	19.0	10.6	7.4
EURO STOXX	-3.1	21.1	19.9	35.0	34.1	N/A	N/A	20.1	10.6	6.1
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
EURO STOXX International Exposure	N/A	N/A	15.6	18.0	20.0	N/A	N/A	0.9	0.5	0.3
EURO STOXX	N/A	N/A	15.9	17.8	19.9	N/A	N/A	0.9	0.5	0.3
Index to benchmark	Correlation					Tracking error (%)				
EURO STOXX International Exposure	1.0	0.9	1.0	1.0	1.0	3.1	4.5	4.6	3.4	3.3
Index to benchmark	Beta					Annualized information ratio				
EURO STOXX International Exposure	0.9	0.9	0.9	1.0	1.0	0.1	0.4	-0.2	0.0	0.4

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

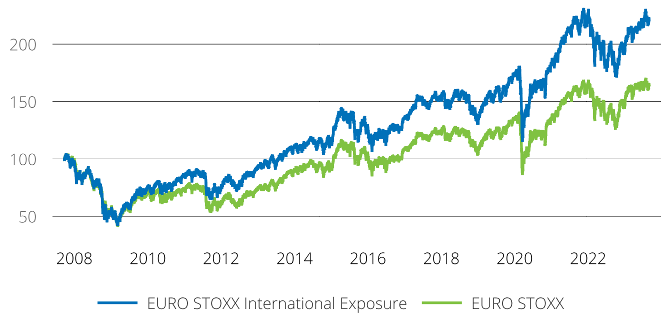
(EUR, net return), all data as of Aug. 31, 2023

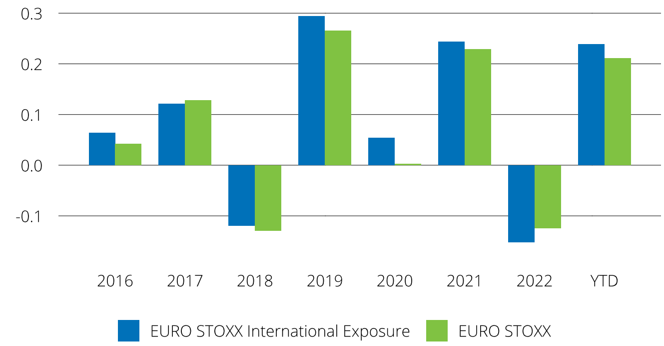
BENCHMARK INDICES
EURO STOXX INTERNATIONAL EXPOSURE

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
EURO STOXX International Exposure	16.4	13.2	11.4	12.0	1.9	2.8	1.2	1.2
EURO STOXX	14.7	12.1	12.7	11.7	1.6	2.9	1.0	4.3

Performance and annual returns[4]





Methodology

From the EURO STOXX, 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
Price	EUR	CH0272769917	SXXIXE	SXXIXE INDEX	.SXXIXE
Net Return	EUR	CH0272769909	SXXIXT	SXXIXT INDEX	.SXXIXT
Gross Return	USD	CH0272769925	SXXIXGU		.SXXIXGU
Net Return	USD	CH0272769933	SXXIXU	SXXIXU INDEX	.SXXIXU
Price	USD	CH0272769941	SXXIXK		.SXXIXK
Gross Return	GBP	CH0272769958	SXXIXGEB		.SXXIXGEB
Net Return	GBP	CH0272769966	SXXIXEB		.SXXIXEB
Price	GBP	CH0272769974	SXXIXJB		.SXXIXJB

Complete list available here: 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 | https://qontigo.com/support/

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, 2007 to Aug. 31, 2023

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

BENCHMARK INDICES

EURO STOXX INTERNATIONAL EXPOSURE

Top 10 Components[5]

Company	Supersector	Country	Weight (%)
ARGENX	Health Care	Belgium	6.27
BCO BILBAO VIZCAYA ARGENTARIA	Banks	Spain	5.43
MUENCHENER RUECK	Insurance	Germany	5.35
NORDEA BANK	Banks	Finland	5.11
AHOLD DELHAIZE	Personal Care, Drug and Grocery	Netherlands	5.04
STMICROELECTRONICS	Technology	Italy	4.93
IBERDROLA	Utilities	Spain	4.71
MERCEDES-BENZ GROUP	Automobiles and Parts	Germany	4.55
ASML HLDG	Technology	Netherlands	4.51
PERNOD RICARD	Food, Beverage and Tobacco	France	4.47

[5] Based on the composition as of Aug. 31, 2023