

**OBJECTIVE** The IPOX® 30 Europe Index provides exposure to 30 of the largest, best performing and most liquid European New Listings by applying the IPOX® Indexes Technology.

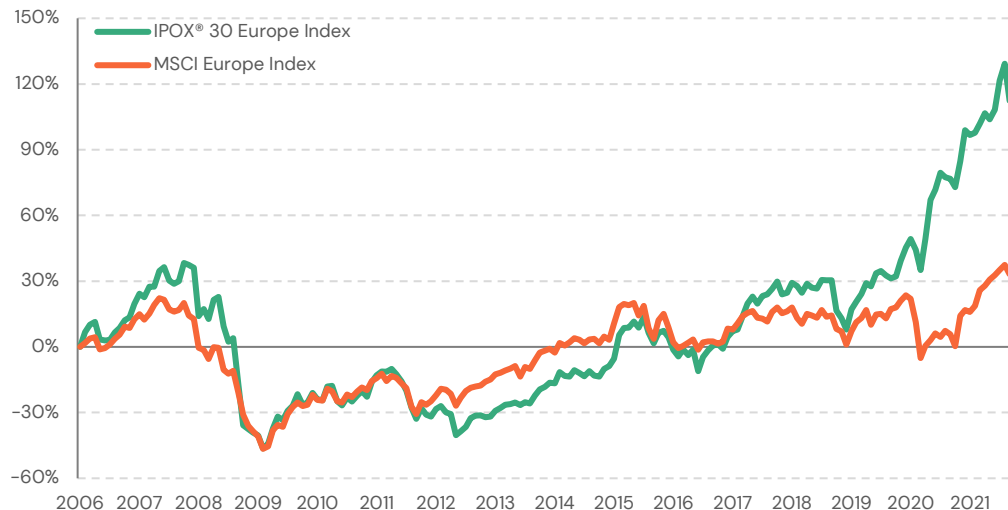
Index Ticker **IXTE**

## METHODOLOGY

The index is an applied market-cap weighted index measuring the performance of the top 30 Newly Public Europe listed companies primarily through IPO and Spin-off. The index utilizes a 10% cap on all constituents and is reconstituted and adjusted quarterly. The IPOX® 30 Europe Index has historically captured approximately 50% of total market cap. created through European IPO and Spin-off activity.

## CUMULATIVE INDEX PERFORMANCE – PRICE RETURN (€ EUR)

(JAN 2006 – SEP 2021)



## ANNUAL PRICE RETURN (%)

| YEAR     | IPOX® 30 EUROPE |
|----------|-----------------|
| 2006     | 26.09           |
| 2007     | 13.68           |
| 2008     | -55.26          |
| 2009     | 29.69           |
| 2010     | 6.42            |
| 2011     | -18.90          |
| 2012     | 0.03            |
| 2013     | 22.68           |
| 2014     | 9.15            |
| 2015     | 14.41           |
| 2016     | 0.18            |
| 2017     | 19.27           |
| 2018     | -13.46          |
| 2019     | 34.55           |
| 2020     | 36.95           |
| 2021 YTD | 6.73            |

## INDEX PERFORMANCE – TOTAL RETURN (%)

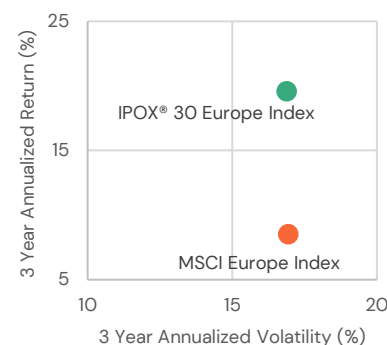
(AS OF 09/30/2021)

| RETURN STATISTICS (%) | RETURNS |         |       | ANNUALIZED RETURNS |        |        |         |
|-----------------------|---------|---------|-------|--------------------|--------|--------|---------|
|                       | 1 Month | 3 Month | YTD   | 1 Year             | 3 Year | 5 Year | 10 Year |
| IPOX® 30 EUROPE INDEX | -7.37   | 2.11    | 8.19  | 21.91              | 19.59  | 18.34  | 14.73   |
| MSCI EUROPE INDEX     | -2.94   | 0.83    | 16.80 | 29.48              | 8.51   | 8.82   | 10.39   |

| RISK STATISTICS (%)   | 3-YEAR STATISTICS (AS OF 09/30/2021) |      |             | ANNUALIZED RISK |        |         |
|-----------------------|--------------------------------------|------|-------------|-----------------|--------|---------|
|                       | Alpha                                | Beta | Correlation | 3 Year          | 5 Year | 10 Year |
| IPOX® 30 EUROPE INDEX | 12.72                                | 0.69 | 0.70        | 16.88           | 14.26  | 14.14   |
| MSCI EUROPE INDEX     | --                                   | 1.00 | 1.00        | 16.94           | 14.09  | 13.09   |

Beta is a measure of price variability relative to the market. Correlation is a measure of the similarity of performance.

Risk is defined as standard deviation calculated based on total returns using monthly values.



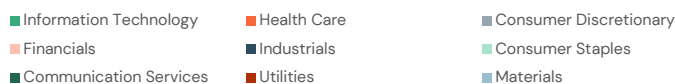
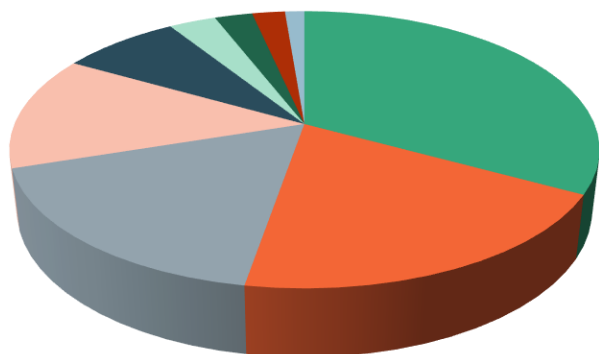
## SUMMARY STATISTICS

|                                |             |
|--------------------------------|-------------|
| NUMBER OF CONSTITUENTS         | 30          |
| DIVIDEND YIELD (%)             | 0.79        |
| <b>MKT CAP (EUR BILLIONS)</b>  |             |
| TOTAL                          | 810.20      |
| AVERAGE                        | 27.01       |
| MEDIAN                         | 15.77       |
| MAX                            | 143.37      |
| MIN                            | 3.88        |
| ETF/RIC COMPLIANT              | YES         |
| INDEX LEVEL (AS OF 09/30/2021) | 1118.64     |
| DEVELOPED/EMERGING MKT (%)     | 100.00/0.00 |

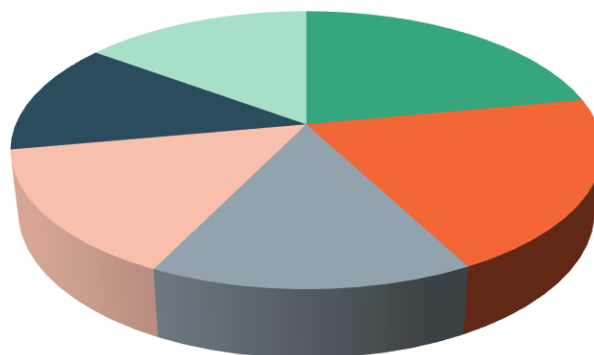
## SELECT HOLDINGS

| COMPANY                    | GICS SECTOR            |
|----------------------------|------------------------|
| ADYEN NV                   | Information Technology |
| ALLFUNDS GROUP PLC         | Financials             |
| BIONTECH SE                | Health Care            |
| DARKTRACE PLC              | Information Technology |
| EQT AB                     | Financials             |
| LA FRANÇAISE DES JEUX SAEM | Consumer Discretionary |
| NEXI SPA                   | Information Technology |
| PROSUS NV                  | Consumer Discretionary |
| SIEMENS HEALTHINEERS AG    | Health Care            |
| WISE PLC                   | Information Technology |

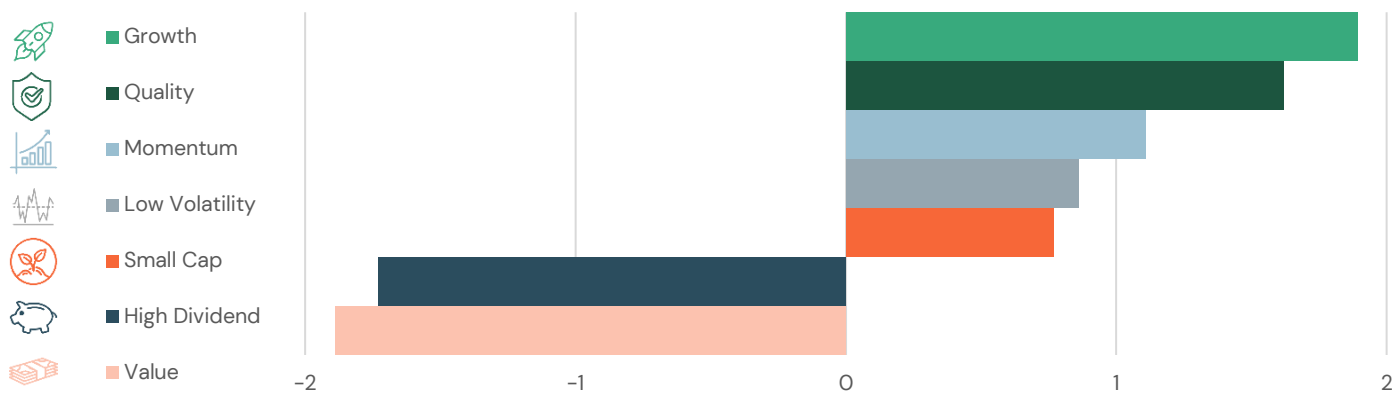
## GICS SECTOR BREAKDOWN



## COUNTRY BREAKDOWN

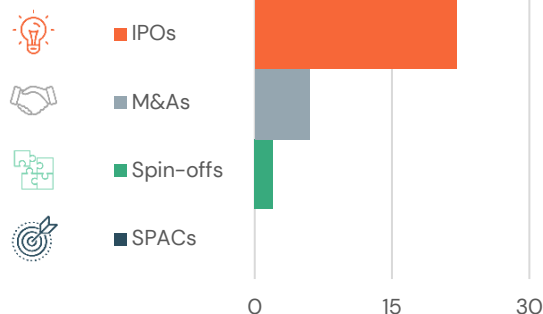


## FUNDAMENTAL FACTOR EXPOSURE

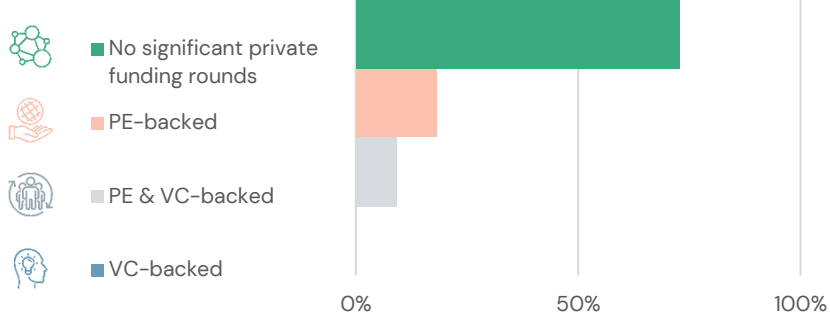


IPOX uses the 12-month beta coefficients as the factor exposure whereby IPOX excess returns to the MSCI Europe Index are regressed against a set of MSCI factor indices. This is different from the fundamental factor model, such as a BARRA or Axioma model may provide that are based on cross-sectional ranking and are generally in z-score form.

## DEAL TYPE



## CAPITAL SOURCE



## ABOUT IPOX

IPOX Schuster LLC is a leading independent research-driven financial technology firm specializing in financial products design related to global new listings, such as initial public offerings (IPOs), spin-offs and IPO M&As. To learn more, please visit [www.ipox.com](http://www.ipox.com).

©2021 IPOX Schuster LLC. IPOX® is an international trademark of IPOX Schuster LLC. Index of Initial Public Offerings (IPOX) and IPOX Derivatives Patent No. US 7,698,197. Use of IPOX® and the IPOX® Indexes or any part thereof is subject to applicable license only. This material is disseminated in the United States of America by IPOX Schuster LLC. This material, or any portion thereof, may not be reprinted, sold, or redistributed without the written consent of IPOX Schuster LLC. Nothing contained herein constitutes investment, legal, tax or other advice nor is it to be solely relied on in making an investment or other decision. The information herein is not an invitation to make an investment in a fund nor does the information, recommendations or opinions expressed herein constitute an offer for sale of any Financial Product linked to the Index. For further information, please email [info@ipox.com](mailto:info@ipox.com), call our team at 1-312-339-4114 or send mail to IPOX Schuster LLC, 225 West Washington, Suite 1675, Chicago, IL 60606, U.S.A.