

ISTOXX® DEVELOPED MARKETS B.R.AI.N. INDEX

Index description

Derived from the STOXX® Developed Markets Total Market Index, the iSTOXX Developed Markets B.R.AI.N. Index is comprised of companies that are exposed to four megatrends that are expected to change the world as we know it: biotechnology (B), robotics (R), artificial intelligence (AI) and nanotechnology (N).

Revere (RBICS) data allow a detailed breakdown of the revenue sources of the eligible companies, helping this index to select companies with substantial exposure to the B.R.AI.N. themes.

Key facts

» Index allows targeted investment in biotechnology, robotics, artificial intelligence and nanotechnology, four significant megatrends combined.

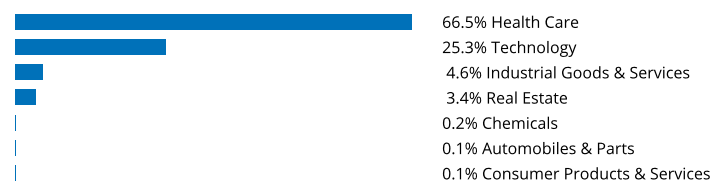
» Detailed Revere data helps select companies with a revenue exposure above 50% to B.R.AI.N.-related sectors.

» Size and liquidity filters ensure replicability.

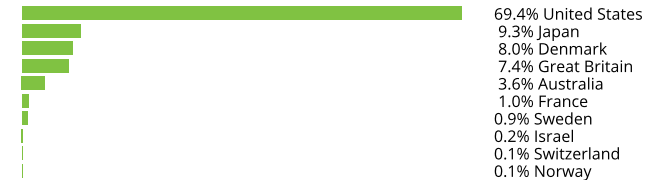
Descriptive statistics

| Index | Market cap (USD bn.) | | Components (USD bn.) | | | | Component weight (%) | | Turnover (%) |
|--|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| iSTOXX Developed Markets B.R.AI.N. Index | N/A | 10.0 | 0.1 | 0.0 | 0.9 | 0.0 | 9.2 | 0.0 | 25.9 |
| STOXX Developed Markets Total Market Index | 63,869.8 | 56,876.1 | 8.5 | 1.2 | 2,331.0 | 0.0 | 4.1 | 0.0 | 2.8 |

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 |
| iSTOXX Developed Markets B.R.AI.N. Index | 9.6 | -21.0 | -19.0 | 25.0 | 58.1 | N/A | N/A | -19.0 | 7.8 | 9.7 |
| STOXX Developed Markets Total Market Index | 7.2 | -20.3 | -19.2 | 18.9 | 35.5 | N/A | N/A | -19.3 | 6.0 | 6.4 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| iSTOXX Developed Markets B.R.AI.N. Index | 24.0 | 24.9 | 24.0 | 23.0 | 21.2 | N/A | N/A | -0.8 | 0.3 | 0.5 |
| STOXX Developed Markets Total Market Index | 23.6 | 21.1 | 19.9 | 21.3 | 18.0 | N/A | N/A | -1.1 | 0.3 | 0.4 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| iSTOXX Developed Markets B.R.AI.N. Index | 0.9 | 0.9 | 0.9 | 0.9 | 0.9 | 8.3 | 10.0 | 10.2 | 10.6 | 10.3 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| iSTOXX Developed Markets B.R.AI.N. Index | 1.0 | 1.1 | 1.1 | 1.0 | 1.0 | 3.3 | -0.1 | 0.1 | 0.1 | 0.3 |

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

² Based on EURIBOR1M

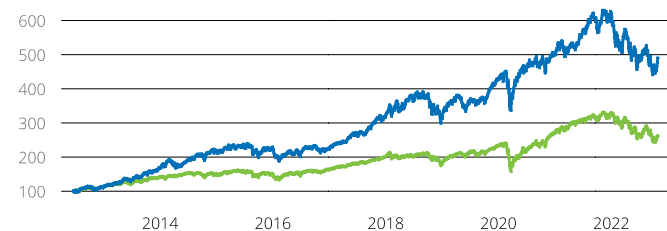
(USD, gross return), all data as of Oct. 31, 2022

ISTOXX INDICES

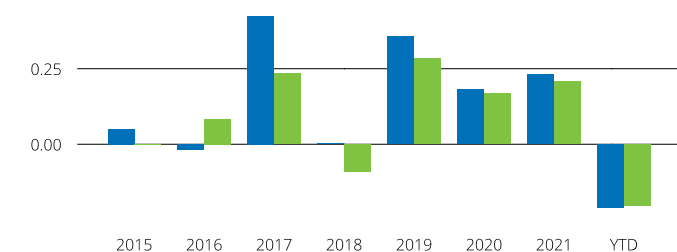
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Fundamentals (for last 12 months)

| 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 |
| iSTOXX Developed Markets B.R.AI.N. Index | 28.4 | 23.8 | 24.7 | 22.8 | 5.2 | 1.0 | 5.4 | 4.0 |
| STOXX Developed Markets Total Market Index | 20.2 | 16.2 | 15.8 | 14.8 | 0.1 | 1.6 | 1.7 | 19.9 |

Performance and annual returns⁴

— iSTOXX® Developed Markets B.R.AI.N. Index
— STOXX® Developed Markets Total Market Index



■ iSTOXX® Developed Markets B.R.AI.N. Index
■ STOXX® Developed Markets Total Market Index

Methodology

The parent index is the STOXX Developed Markets Total Market Index. In a first step, only stocks with a 3-month median daily traded value (MDTV) greater than EUR 1,000,000 are included. In a second step, only companies with revenue exposure above 50% to sectors associated with either one of the four B.R.AI.N. themes are included. Subsequently, these stocks are ranked according to their revenue exposure within their corresponding thematic cluster. The 20 companies with the highest exposure within each theme are included.

The index is weighted proportionally to the free-float market cap of the selected stocks multiplied by their aggregate revenue exposure to all four B.R.AI.N. themes. Weights are capped according to the following constraints: the sum of all weights above 4.5% should not exceed 35%, and no single weight should exceed 8%.

The index composition is reviewed annually. Index weighting cap factors are recalculated quarterly.

The detailed methodology including the calculation formula and the list of sectors can be found in our rulebooks: www.stoxx.com/rulebooks

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|----------|----------------|-----------|
| Gross Return CAD | CH0423552584 | IXBRANGU | IXBRANGU INDEX | .IXBRANGU |
| Net Return CAD | CH0423552568 | IXBRANU | | .IXBRANU |
| Price CAD | CH0423552634 | IXBRANC | | .IXBRANC |
| Gross Return EUR | CH0423552451 | IXBRANGR | | .IXBRANGR |
| Net Return EUR | CH0423552436 | IXBRANR | | .IXBRANR |
| Price EUR | CH0423552600 | IXBRANP | | .IXBRANP |
| Gross Return USD | CH0423552527 | IXBRANGV | IXBRANGV INDEX | .IXBRANGV |
| Net Return USD | CH0423552477 | IXBRANV | | .IXBRANV |
| Price USD | CH0423552626 | IXBRANL | | .IXBRANL |

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

Quick facts

| | |
|--------------------------|--|
| Weighting | Adjusted Market Cap weights |
| Cap factor | Single weights cannot exceed 8%. Sum of weights above 4.5% |
| No. of components | Variable |
| Review frequency | Compositions reviewed annually in June. Weight factors are |
| Calculation/distribution | dayend |
| Calculation hours | 22:00:00 22:00:00 |
| Base value/base date | 100 as of Jun. 18, 2012 |
| History | Available Daily since Mar. 18, 2013 |
| Inception date | Jul. 26, 2018 |

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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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. 18, 2012 to Oct. 31, 2022

(USD, gross return), all data as of Oct. 31, 2022

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|--------------------------|--------------------|----------------|-------------------|
| Eli Lilly & Co. | Health Care | United States | 9.09 |
| NVIDIA Corp. | Technology | United States | 7.64 |
| ASTRAZENECA | Health Care | Great Britain | 7.07 |
| NOVO NORDISK B | Health Care | Denmark | 6.88 |
| Bristol-Myers Squibb Co. | Health Care | United States | 4.97 |
| Amgen Inc. | Health Care | United States | 4.90 |
| Intel Corp. | Technology | United States | 4.12 |
| Gilead Sciences Inc. | Health Care | United States | 4.03 |
| Intuitive Surgical Inc. | Health Care | United States | 3.61 |
| CSL Ltd. | Health Care | Australia | 3.54 |

⁵ Based on the composition as of Oct. 31, 2022
