

ISTOXX® YEWNO DEVELOPED MARKETS BLOCKCHAIN INDEX

Index description

The iSTOXX Yewno Developed Markets Blockchain Index is comprised of companies from a wide range of industries that invest heavily in the development of technologies related to blockchain. These companies are therefore considered to be well-positioned to benefit from the increased adoption of blockchain.

STOXX teamed up with award-winning AI company Yewno, whose proprietary AI algorithms, which include machine learning, computational linguistics and knowledge graph techniques, are used to identify the index constituents from the universe of the STOXX® Developed Markets Total Market Index. The key criterion used in the selection process is patent filings related to blockchain intellectual property (IP), thereby identifying blockchain innovators as well as blockchain adopters.

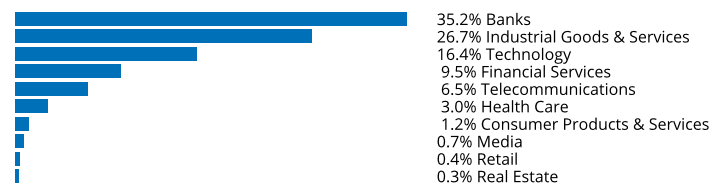
Key facts

- »Index allows targeted investment in blockchain, a significant megatrend.
- »Unique selection process based on an artificial-intelligence algorithm developed by Yewno Inc. to identify companies which invest heavily in blockchain technology, i.e. which own a significant amount of blockchain-related IP.
- »Liquidity filters ensure replicability.

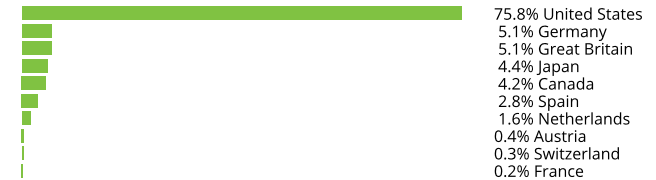
Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
iSTOXX Yewno Developed Markets Blockchain Index	N/A	11.2	0.1	0.0	0.9	0.0	8.2	0.0	42.2
STOXX Developed Markets Total Market Index	68,197.2	60,321.7	9.0	1.4	2,218.2	0.0	3.7	0.0	2.4

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 Yewno Developed Markets Blockchain Index	-1.3	7.6	-7.7	30.8	40.4	N/A	N/A	-7.8	9.5	7.1
STOXX Developed Markets Total Market Index	-2.4	4.8	-7.1	32.9	39.4	N/A	N/A	-7.1	10.1	6.9
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
iSTOXX Yewno Developed Markets Blockchain Index	12.0	14.0	24.2	26.5	22.4	N/A	N/A	-0.4	0.3	0.3
STOXX Developed Markets Total Market Index	13.0	13.3	20.6	21.7	18.3	N/A	N/A	-0.4	0.4	0.4
Index to benchmark	Correlation					Tracking error (%)				
iSTOXX Yewno Developed Markets Blockchain Index	0.9	0.9	1.0	0.9	0.9	4.0	5.2	7.0	9.2	7.9
Index to benchmark	Beta					Annualized information ratio				
iSTOXX Yewno Developed Markets Blockchain Index	0.9	1.0	1.1	1.2	1.2	3.4	3.2	-0.0	0.0	0.1

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

² Based on EURIBOR1M

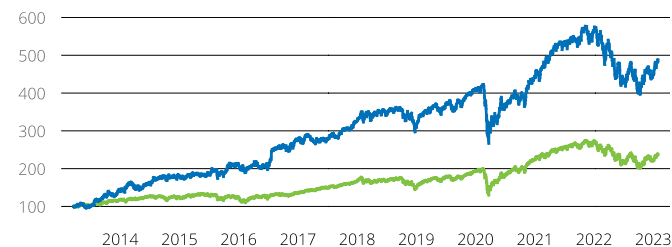
(USD, gross return), all data as of Feb. 28, 2023

ISTOXX INDICES

ISTOXX® YEWNO DEVELOPED MARKETS BLOCKCHAIN INDEX

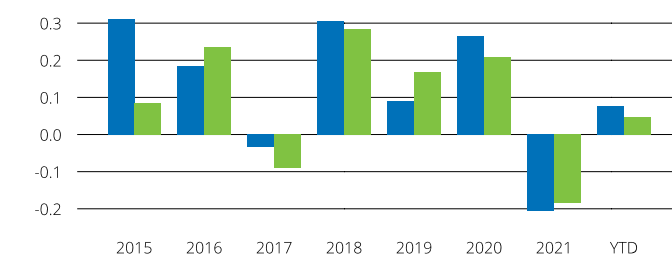
Fundamentals (for last 12 months)

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 Yewno Developed Markets Blockchain Index	23.7	15.1	18.3	14.0	2.1	1.9	2.6	10.0
STOXX Developed Markets Total Market Index	-0.7	17.0	16.6	16.0	0.1	1.9	1.6	6.9

Performance and annual returns⁴

— iSTOXX® Yewno Developed Markets Blockchain Index

— STOXX® Developed Markets Total Market Index



■ iSTOXX® Yewno Developed Markets Blockchain Index

■ STOXX® Developed Markets Total Market Index

Methodology

The parent index of the iSTOXX Yewno Developed Markets Blockchain Index is the STOXX® Developed Markets Total Market Index. Only companies with a 3-month average daily trading volume (ADTV) exceeding 1 million euros are considered eligible. Companies are included in the index if they own significant blockchain-related IP, i.e. if they have been granted a significant number of blockchain-related patents.

Each company receives a blockchain score, defined as the product of this company's blockchain IP exposure and its blockchain IP contribution. The higher this score the more significant the company is deemed to be on the blockchain spectrum. Ultimately, the index selects the 100 companies with the highest blockchain scores; if fewer than 100 companies receive a positive blockchain score, all of them are included.

The index is weighted based on the product of a company's blockchain score and its free-float market capitalization. The detailed methodology including the calculation formula can be found in our rulebooks:

www.stoxx.com/rulebooks

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return CAD	CH0427376667	STXYBCGU	STXYBCGU INDEX	.STXYBCGU
Net Return CAD	CH0427376592	STXYBCNU		.STXYBCNU
Price CAD	CH0427376618	STXYBCC		.STXYBCC
Gross Return EUR	CH0427376584	STXYBCGR		.STXYBCGR
Net Return EUR	CH0427376626	STXYBCNR		.STXYBCNR
Price EUR	CH0427376659	STXYBCP		.STXYBCP
Gross Return USD	CH0427376642	STXYBCGV	STXYBCGV INDEX	.STXYBCGV
Net Return USD	CH0427376600	STXYBCNV		.STXYBCNV
Price USD	CH0427376634	STXYBCL		.STXYBCL

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

Quick facts

Weighting	Weights are determined proportionally to market cap times the
Cap factor	Sum of weights above 4.5% not to exceed 35%. No single weight to
No. of components	Variable (max 100)
Review frequency	Quarterly
Calculation/distribution	dayend
Calculation hours	22:00:00 22:00:00
Base value/base date	100 as of Mar. 18, 2013
History	Available daily as of Mar 18 2013
Inception date	Aug. 08, 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 Mar. 18, 2013 to Jan. 31, 2023

(USD, gross return), all data as of Feb. 28, 2023

