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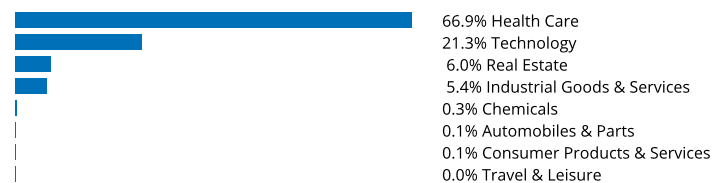
» Detailed Revere data helps select companies with a revenue exposure above 50% to B.R.AI.N.-related sectors.

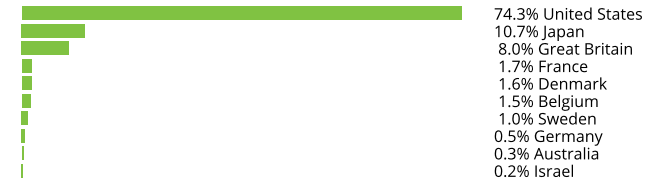» Size and liquidity filters ensure replicability.

Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR 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	9.9	0.1	0.0	0.8	0.0	8.0	0.0	43.4
STOXX Developed Markets Total Market Index	68,781.5	61,143.6	8.8	1.2	2,666.6	0.0	4.4	0.0	2.3

Supersector weighting (top 10)

66.9% Health Care
21.3% Technology
6.0% Real Estate
5.4% Industrial Goods & Services
0.3% Chemicals
0.1% Automobiles & Parts
0.1% Consumer Products & Services
0.0% Travel & Leisure

Country weighting

74.3% United States
10.7% Japan
8.0% Great Britain
1.7% France
1.6% Denmark
1.5% Belgium
1.0% Sweden
0.5% Germany
0.3% Australia
0.2% Israel

Risk and return figures[1]

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	-0.3	19.6	15.1	45.4	80.4	N/A	N/A	15.2	13.4	12.7
STOXX Developed Markets Total Market Index	2.5	14.7	4.9	49.2	62.8	N/A	N/A	5.0	14.4	10.4
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio[2]				
iSTOXX Developed Markets B.R.AI.N. Index	11.1	13.1	16.1	18.2	20.9	N/A	N/A	0.7	0.7	0.6
STOXX Developed Markets Total Market Index	7.9	11.5	14.5	14.7	17.9	N/A	N/A	0.3	0.9	0.6
Index to benchmark	Correlation					Tracking error (%)				
iSTOXX Developed Markets B.R.AI.N. Index	0.6	0.8	0.9	0.9	0.9	8.5	8.3	8.4	9.6	9.9
Index to benchmark	Beta					Annualized information ratio				
iSTOXX Developed Markets B.R.AI.N. Index	0.9	0.9	1.0	1.1	1.0	-4.0	0.9	1.1	-0.1	0.2

[1] For information on data calculation, please refer to STOXX calculation reference guide.
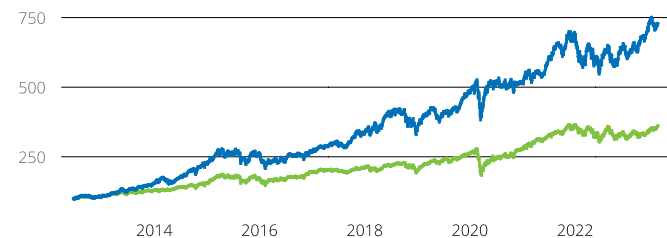[2] Based on EURIBOR1M

(EUR, gross return), all data as of Jul. 31, 2023

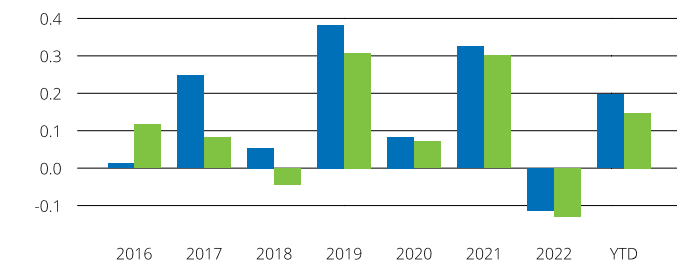# ISTOXX INDICES
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Fundamentals (for last 12 months)

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	51.7	30.6	27.9	25.6	4.2	1.6	4.9	76.7
STOXX Developed Markets Total Market Index	17.6	16.0	14.5	15.2	0.1	2.2	1.5	0.2

Performance and annual returns[4]

— 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.

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 Jul. 31, 2023

(EUR, gross return), all data as of Jul. 31, 2023

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
Eli Lilly & Co.	Health Care	United States	8.04
ASTRAZENECA	Health Care	Great Britain	7.71
Intel Corp.	Technology	United States	7.19
Bristol-Myers Squibb Co.	Health Care	United States	6.51
Vertex Pharmaceuticals Inc.	Health Care	United States	4.84
Amgen Inc.	Health Care	United States	4.71
Intuitive Surgical Inc.	Health Care	United States	4.63
Gilead Sciences Inc.	Health Care	United States	4.31
REGENERON PHARMS.	Health Care	United States	4.26
Keyence Corp.	Industrial Goods & Services	Japan	4.13

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