

STOXX® GLOBAL ELECTRIC VEHICLES & DRIVING TECHNOLOGY INDEX

Index description

The STOXX Global Electric Vehicles & Driving Technology Index is comprised of companies from selected countries exposed to a defined theme: electric vehicles and assisted-driving technologies. This includes firms which are involved in the manufacturing of electric and autonomous vehicles, battery suppliers for electric vehicles, other suppliers in the electric and autonomous vehicle manufacturers supply chain, as well as companies providing electric vehicle charging stations and battery charging equipment. These companies, or components of their business lines, are expected to benefit from long-term structural trends driving economic change, which, in the future, may have a substantial impact on their performance.

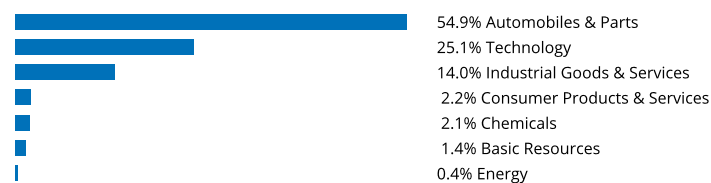
Revere (RBICS) data allows a detailed breakdown of the revenue sources of the eligible companies, helping this index to select companies with substantial exposure to the theme.

The index takes ESG considerations into account. Companies that are non-compliant with the Global Standards Screening, involved in Controversial Weapons activities, or display a Severe Controversy Rating, as identified by Sustainalytics, are excluded. Additional exclusion filters screen for involvement in Weapons, Conventional and Unconventional Oil & Gas, Thermal Coal, Nuclear Power and Tobacco.

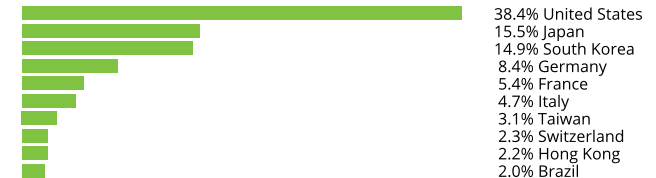
Descriptive statistics

| Index | Market cap (EUR bn.) | | Components (EUR bn.) | | | | Component weight (%) | | Turnover (%) |
|---|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| STOXX Global Electric Vehicles & Driving Technology Index | N/A | 10.3 | 0.1 | 0.1 | 0.2 | 0.0 | 2.4 | 0.0 | 24.0 |
| STOXX Global Total Market Index | 78,026.9 | 65,873.3 | 5.8 | 0.6 | 2,660.8 | 0.0 | 4.0 | 0.0 | 2.5 |

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 |
| STOXX Global Electric Vehicles & Driving Technology Index | 6.4 | 23.8 | 22.0 | 71.6 | 40.8 | N/A | N/A | 22.2 | 19.9 | 7.2 |
| STOXX Global Total Market Index | 3.4 | 11.2 | 12.2 | 42.1 | 55.8 | N/A | N/A | 12.3 | 12.5 | 9.4 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX Global Electric Vehicles & Driving Technology Index | 15.3 | 16.7 | 19.5 | 19.1 | 21.0 | N/A | N/A | 0.9 | 1.0 | 0.3 |
| STOXX Global Total Market Index | 8.8 | 11.3 | 14.0 | 13.9 | 17.0 | N/A | N/A | 0.6 | 0.9 | 0.5 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX Global Electric Vehicles & Driving Technology Index | 0.9 | 0.8 | 0.9 | 0.8 | 0.8 | 8.2 | 10.3 | 10.4 | 10.7 | 11.3 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX Global Electric Vehicles & Driving Technology Index | 1.5 | 1.2 | 1.2 | 1.1 | 1.0 | 4.1 | 2.1 | 0.8 | 0.6 | -0.2 |

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

² Based on EURIBOR1M

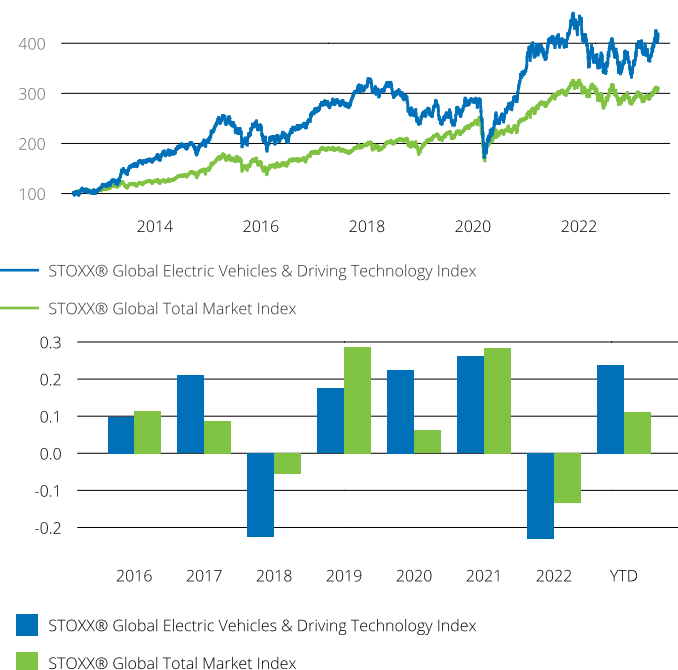
(EUR, net return), all data as of Jun. 30, 2023

THEME INDICES

STOXX® GLOBAL ELECTRIC VEHICLES & DRIVING TECHNOLOGY

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 |
| STOXX Global Electric Vehicles & Driving Technology Index | 23.4 | 14.6 | 13.7 | 11.1 | 1.4 | 1.5 | 0.6 | 10.9 |
| STOXX Global Total Market Index | -0.9 | 15.2 | 13.8 | 14.5 | 0.2 | 1.9 | 1.3 | 0.4 |

Performance and annual returns⁴

Methodology

The parent index of the STOXX Global Electric Vehicles & Driving Technology Index is the STOXX Global Total Market Index. Companies, classified as belonging to a defined set of developed and emerging countries, that derive more than 50% of their most recent total annual revenue from sectors linked to electric and autonomous vehicle manufacturing are highlighted as potential index components. Companies with more than 50% exposure to sectors linked to batteries and components used in electric and autonomous vehicles are also highlighted as potential components. Then the supply chain relationship of the above groups is examined to identify other potential components. The index excludes companies that are not compliant with the Sustainalytics Global Standards Screening assessment or are involved in Controversial Weapons and other controversial activities. Moreover, companies that display high ESG Controversy Ratings are also excluded.

The index applies liquidity and size screens and aims to have a minimum number of 80 components. It is adjusted equal-weighted and reviewed annually.

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|----------|---------------|-----------|
| Gross Return EUR | CH0438592294 | STXELVGR | | .STXELVGR |
| Net Return EUR | CH0438592302 | STXELVR | | .STXELVR |
| Price EUR | CH0438149848 | STXELVP | | .STXELVP |
| Gross Return USD | CH0438592328 | STXELGV | STXELGV INDEX | .STXELGV |
| Net Return USD | CH0438592336 | STXELVV | STXELV INDEX | .STXELVV |
| Price USD | CH0438592310 | STXELVL | STXELVL INDEX | .STXELVL |

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

Quick facts

| | |
|--------------------------|-------------------------------|
| Weighting | Adjusted Equal-weighted |
| Cap factor | None |
| No. of components | Min. 80 |
| Review frequency | Annual in June |
| Calculation/distribution | realtime 15 sec |
| Calculation hours | 00:00:00 22:15:00 |
| Base value/base date | 1000 on 18 June 2012 |
| History | Available from June. 18, 2012 |
| Inception date | Oct. 24, 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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DISCLAIMER

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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 Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Jun. 18, 2012 to Jun. 30, 2023

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|---------------------|-----------------------------|----------------|-------------------|
| TESLA | Automobiles & Parts | United States | 2.43 |
| Ford Motor Co. | Automobiles & Parts | United States | 2.43 |
| NVIDIA Corp. | Technology | United States | 2.40 |
| RENESAS ELECTRONICS | Technology | Japan | 2.36 |
| KIA CORPORATION | Automobiles & Parts | South Korea | 2.35 |
| GENERAL MOTORS | Automobiles & Parts | United States | 2.35 |
| STELLANTIS | Automobiles & Parts | Italy | 2.34 |
| EATON CORP. PLC | Industrial Goods & Services | United States | 2.34 |
| STMICROELECTRONICS | Technology | Italy | 2.31 |
| ON SEMICON. | Technology | United States | 2.29 |

⁵ Based on the composition as of Jun. 30, 2023
