

Zug, September 6th, 2023

Market Consultation on proposed changes to the iSTOXX AI Global Artificial Intelligence High Dividend 30 Index

Dear Sir and Madam,

STOXX Ltd., the operator of Qontigo's index business and a global provider of innovative and tradable index concepts, has decided to conduct a market consultation on proposed changes to the methodology of the iSTOXX AI Global Artificial Intelligence High Dividend 30 Index.

The market consultation may or may not lead to changes in the index methodology.

Process and Timeline

STOXX invites relevant stakeholders and interested third parties to submit responses to consultation@qontigo.com.

The consultation is open to all market participants until September 27th, 2023.

STOXX intends to announce the results of the market consultation, as well as an announcement about potential changes to the index methodology, by October 6th, 2023.

STOXX intends to implement the potential changes resulting from this consultation with the ordinary index review in December 2023.

Motivation for the Market Consultation

In response to client feedback on modifying the methodology of the iSTOXX AI Global Artificial Intelligence High Dividend 30 Index to improve the dividend yield, the proposed enhancements aim to provide a dedicated high dividend yield that maintains the index's AI exposure across the FactSet RBICS sectors associated with AI, while ensuring stock liquidity.

Proposed Treatments/Amendments

STOXX is looking to enhance the methodology of the iSTOXX AI Global Artificial Intelligence High Dividend 30 Index to define the FactSet RBICS sectors associated with AI and adjust the minimum liquidity.

FILTER	CURRENT SCREEN	PROPOSED SCREEN
(a) Exposure in Artificial Intelligence	for a security to be eligible for selection, it must also be a component of the STOXX Global Intelligent Computing ADTV5 Index. <i>Information: The STOXX Global Intelligent Computing ADTV5 Index requires more than 50% of revenues over the past year generated within the aggregate of the RBICS sectors associated with AI.</i>	for a security to be eligible for selection, it must derive at least 10% of revenues generated within the aggregate of the FactSet RBICS sectors associated with AI, see table 2.
(b) Minimum liquidity	The minimum liquidity screening is currently performed in the STOXX Global Intelligent Computing ADTV5 Index where the minimum 3-month average daily trading value (ADTV) is greater than 5 million EUR.	3-month average daily trading value (ADTV) greater than or equal to 1 million EUR.

Table 1: Proposed amendments

FactSet RBICS sectors	
Autonomous Drone Manufacturers (401010101040) Imaging Laboratories (351515151510) Manufacturing Industry Software (401020302010) Monitoring and Control Sensor/Instrument Products (401020202510) Other Automation Support Product Manufacturing (401020152515) Surgical Robotic Systems (352015102020) Vehicle Autonomous Control Electronics Makers (202010101025) Colocation and Data Center Services (552010201010) Data Storage Drives and Peripherals (551520201010) Data Storage Media (551520201510) Data Transport Carrier Services (601010301015) Disk Storage Systems (551520202010) Flash Memory Semiconductors (551020251010) Microprocessor (MPU) Semiconductors (551020302510) Networking Semiconductors (551020401010) Other Memory Semiconductors (551020251510) Other Processor Semiconductors (551020303010)	Other Programmable Logic and ASIC Semiconductors (551020351010) Programmable Logic Device Semiconductors (551020351510) Video Multimedia Semiconductors (551020401525) Volatile Memory Semiconductors (551020252010) Automotive Industry Software (201510102010) Business Intelligence Software (552015151510) Communication and Collaboration Content Sites (552010351015) Enterprise Middleware Software (552015352510) General and Mixed-Type Software (552015401010) Server Computer Systems (551520153010) Vehicle Autonomous Control Software (201510102020) Web Search Sites and Software (552010351520) General Communications Equipment (551515251010) International Mobile Satellite Services (601010201015) Wireless and Wi-Fi Equipment (551515201510) Wireless Infrastructure Services (601010401510)

Table 2: List of FactSet RBICS sectors associated with AI

Impacted Indices

iSTOXX AI Global Artificial Intelligence High Dividend 30

Questions

1. Do you agree to change the exposure in Artificial Intelligence that securities to be eligible must derive at least 10% of revenues generated within the aggregate of the FactSet RBICS sectors associated with AI [see (a) in the table 1 and the entire table 2]?
2. Do you agree to implement a minimum liquidity screening of 3-month average daily trading value (ADTV) greater than or equal to 1 million EUR [see (b) in the table 1]?