STOXX® GLOBAL SMART CITIES INDEX

Index description

The STOXX Global Smart Cities Index is comprised of companies that stand to benefit from the smart cities megatrend. A smart city uses innovative means to improve quality of life, urban operation and services, and competitiveness. At the same time, it strives to meet its present and future citizens needs on an economic, social, environmental and cultural level. The companies in this index address a diverse set of requirements such as smart and enhanced buildings/homes, efficient mobility, optimum energy utilization and better administrative services. With growing urban population, limited natural resources and increasing focus on environmental sustainability, the companies are well positioned to benefit from this long-term trend.

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 smart cities trend.

Furthermore, the index excludes companies identified as non-compliant based on Sustainalytics Global Standards Screening assessment or to be involved with controversial weapons.

Key facts

»Index allows targeted investment in the smart cities megatrend

»Detailed Revere data helps select companies with a revenue exposure above 50% to smart cities related sectors
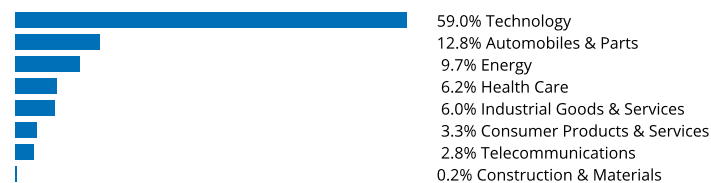
»Liquidity filter ensures replicability
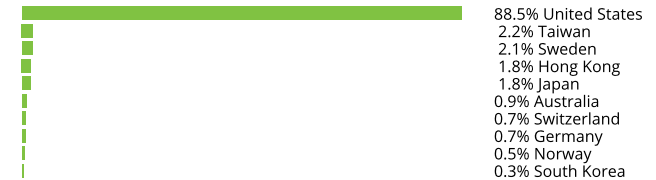
»Index integrates ESG considerations

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 Smart Cities Index	N/A	9.2	0.1	0.0	0.9	0.0	9.7	0.0	23.3
STOXX Developed and Emerging Markets Total Market Index	74,186.3	62,355.8	5.7	0.6	2,302.3	0.0	3.7	0.0	2.8

Supersector weighting (top 10)

59.0% Technology
12.8% Automobiles & Parts
9.7% Energy
6.2% Health Care
6.0% Industrial Goods & Services
3.3% Consumer Products & Services
2.8% Telecommunications
0.2% Construction & Materials

Country weighting

88.5% United States
2.2% Taiwan
2.1% Sweden
1.8% Hong Kong
1.8% Japan
0.9% Australia
0.7% Switzerland
0.7% Germany
0.5% Norway
0.3% South Korea

Risk and return figures[1]

Index returns						Return (%)			Annualized return (%)	
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Smart Cities Index	-11.0	4.4	-16.5	49.6	102.5	N/A	N/A	-16.6	14.5	15.4
STOXX Developed and Emerging Markets Total Market Index	-0.1	5.0	-2.3	42.8	54.9	N/A	N/A	-2.4	12.7	9.3
Index volatility and risk					Annualized volatility (%)				Annualized Sharpe ratio[2]	
STOXX Global Smart Cities Index	24.8	24.1	30.9	28.2	27.2	N/A	N/A	-0.7	0.5	0.5
STOXX Developed and Emerging Markets Total Market Index	11.7	12.1	16.3	14.7	17.0	N/A	N/A	-0.3	0.8	0.5
Index to benchmark					Correlation				Tracking error (%)	
STOXX Global Smart Cities Index	0.9	0.8	0.9	0.8	0.8	13.3	15.8	18.1	18.8	16.5
Index to benchmark					Beta				Annualized information ratio	
STOXX Global Smart Cities Index	1.8	1.7	1.7	1.5	1.3	-12.5	-0.1	-0.8	0.1	0.4

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

(EUR, gross return), all data as of Apr. 28, 2023

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# THEME INDICES
STOXX® GLOBAL SMART CITIES 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
STOXX Global Smart Cities Index	-506.9	57.7	32.4	28.4	4.0	0.8	3.5	-12.6
STOXX Developed and Emerging Markets Total Market Index	22.7	17.0	16.4	16.1	0.1	2.2	1.4	3.6

Performance and annual returns[4]
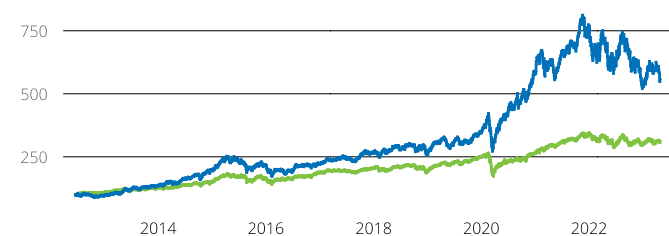
— STOXX® Global Smart Cities Index
— STOXX® Developed and Emerging Markets Total Market Index
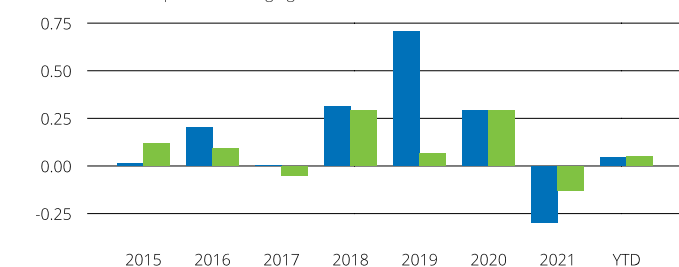
■ STOXX® Global Smart Cities Index
■ STOXX® Developed and Emerging Markets Total Market Index

Methodology

The parent index is the STOXX® Developed and Emerging Markets Total Market Index. The in-dex applies two screens. In a first step, only stocks with a 3-month median daily trading volume (MDTV) greater than EUR 1,000,000 are included. In a second step, only companies with revenue exposure of more than 50% to the sectors associated with the theme are selected. Companies that Sustainalytics deems to be in breach of the Sustainalytics Global Standards Screening assessment or to be involved with controversial weapons are excluded.

The index is weighted proportionally to the free-float market capitalization of the selected stocks multiplied by their aggregate revenue exposure to 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 and rebalanced quarterly.

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH0462845840	STXSCTGR	STXSCTGR INDEX	.STXSCTGR
Net Return	EUR	CH0462846079	STXSCTR		.STXSCTR
Price	EUR	CH0462846053	STXSCTP		.STXSCTP
Gross Return	USD	CH0462846152	STXSCTGV		.STXSCTGV
Net Return	USD	CH0462845931	STXSCTV		.STXSCTV
Price	USD	CH0462846137	STXSCTL		.STXSCTL

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
Review frequency	Components are reviewed annually, weighting 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 as of Jun. 18, 2012
Inception date	Feb. 20, 2019

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

CONTACT DETAILS

STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | https://qontigo.com/support/

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 Apr. 28, 2023

(EUR, gross return), all data as of Apr. 28, 2023

THEME INDICES
STOXX® GLOBAL SMART CITIES INDEX

Top 10 Components[5]

Company	Supersector	Country	Weight (%)
Intel Corp.	Technology	United States	9.73
BROADCOM	Technology	United States	8.34
PALO ALTO NETWORKS	Technology	United States	8.20
TESLA	Automobiles & Parts	United States	7.87
FORTINET	Technology	United States	4.90
CROWDSTRIKE HOLDINGS A	Technology	United States	4.57
VEEVA SYSTEMS CL.A	Health Care	United States	4.40
TE CONNECTIVITY LTD.	Technology	United States	4.04
MONOLITHIC PWR.SYS.	Technology	United States	3.60
ENPHASE ENERGY	Energy	United States	3.54

[5] Based on the composition as of Apr. 28, 2023