

STOXX® GLOBAL SMART CITY INFRASTRUCTURE INDEX

Index description

The STOXX Global Smart City Infrastructure Index tracks the performance of companies deploying the physical structures and facilities needed as urban development becomes more intelligent and efficiency-focused. As such, the index targets two global thematic trends: that of smart cities and of infrastructure. As cities in the digital era are faced with expanding populations, limited natural resources, rapidly changing technology and the need to protect the environment, new facilities are required to address challenges and exploit innovative means of transport, housing, energy, waste management and communications.

STOXX uses FactSet's Revere (RBICS) granular data for a detailed breakdown of the revenue sources of the eligible companies, to select those most exposed to the smart city infrastructure theme. Nearly 50 sectors have been associated to the theme and include cellular site equipment, metal recycling providers, multi-type passenger transportation and water treatment agents manufacturing.

The index is also taking ESG considerations into account. Companies that are non-compliant with the Global Standards Screening (GSS) or are involved in Controversial Weapons activities, or display a Severe (Category 5) Controversy Rating, as identified by Sustainalytics, are excluded. Additional

Key facts

»Index allows targeted investment in sustainable smart city infrastructure - a long-term structural trend.

»Detailed Revere data helps select companies with a revenue exposure of more than 50% to related sectors.

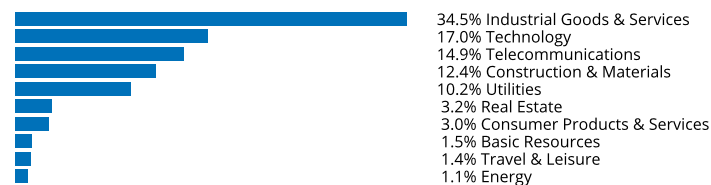
»Leveraging sustainability data from leading provider (Sustainalytics) to avoid exposure to companies engaged in controversial activities.

»Size and liquidity filters ensure replicability.

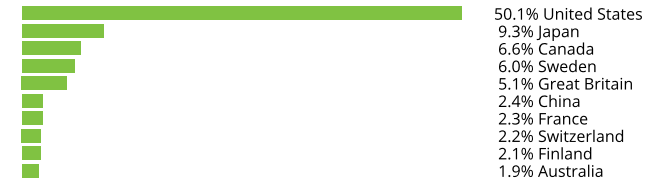
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Global Smart City Infrastructure Index	N/A	10.1	0.1	0.1	0.1	0.0	1.2	0.0	12.7
STOXX Global Total Market Index	78,025.4	65,872.1	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 Smart City Infrastructure Index	4.4	12.8	16.1	42.2	62.0	N/A	N/A	16.3	12.6	10.2
STOXX Global Total Market Index	3.4	11.5	12.8	44.1	59.6	N/A	N/A	12.9	13.0	9.9
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Global Smart City Infrastructure Index	12.1	12.3	15.4	14.2	16.9	N/A	N/A	0.8	0.8	0.6
STOXX Global Total Market Index	8.8	11.3	14.0	13.9	17.0	N/A	N/A	0.7	0.9	0.6
Index to benchmark	Correlation					Tracking error (%)				
STOXX Global Smart City Infrastructure Index	0.9	0.9	0.9	0.9	0.9	5.1	5.3	6.0	5.4	5.9
Index to benchmark	Beta					Annualized information ratio				
STOXX Global Smart City Infrastructure Index	1.3	1.0	1.0	0.9	0.9	2.1	0.4	0.5	-0.1	0.0

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

² Based on EURIBOR1M

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

THEME INDICES

STOXX® GLOBAL SMART CITY INFRASTRUCTURE INDEX

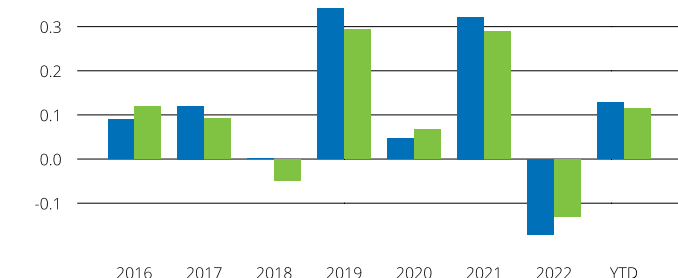
Fundamentals (for last 12 months)

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 City Infrastructure Index	41.3	23.6	23.4	21.5	3.2	1.7	1.6	22.0
STOXX Global Total Market Index	-0.9	15.2	13.8	14.5	0.2	2.5	1.3	0.4

Performance and annual returns⁴

— STOXX® Global Smart City Infrastructure Index

— STOXX® Global Total Market Index



■ STOXX® Global Smart City Infrastructure Index ■ STOXX® Global Total Market Index

Methodology

Companies from the STOXX Global Total Market Index that derive more than 50% of their most recent total annual revenue from sectors linked to the smart city infrastructure trend are highlighted as potential index components. The index excludes companies that are not compliant with the Sustainalytics Global Standards Screening assessment, are involved in Controversial Weapons, Small Arms, Military Contracting, Tobacco, Thermal Coal, and Oil & Gas. Moreover, companies that display high ESG Controversy Ratings or are involved in severe controversies are also excluded.

The index applies liquidity and size screens and aims to have a minimum number of 80 components. It is weighted by adjusted equal weights and reviewed annually. 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 EUR	CH0500515678	STXSCIGR		.STXSCIGR
Net Return EUR	CH0500515710	STXSCIR		.STXSCIR
Price EUR	CH0500515728	STXSCIP		.STXSCIP
Gross Return USD	CH0500515694	STXSCIGV	STXSCIGV INDEX	.STXSCIGV
Net Return USD	CH0500515686	STXSCIV	STXSCIV INDEX	.STXSCIV
Price USD	CH0500515702	STXSCIL	STXSCIL INDEX	.STXSCIL

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 24 June 2013
History	Available from June. 24, 2013
Inception date	Oct. 09, 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/>

DISCLAIMER

STOXX, Deutsche Boerse Group (DBAG) and their licensors, research partners or data providers do not make any warranties or representations, express or implied, with respect to the timeliness, sequence, accuracy, completeness, currentness, merchantability, quality or fitness for any particular purpose of its index data and exclude any liability in connection therewith. STOXX, DBAG and their licensors, research partners or data providers are not providing investment advice through the publication of indices or in connection therewith. In particular, the inclusion of a company in an index, its weighting, or the exclusion of a company from an index, does not in any way reflect an opinion of STOXX, DBAG or their licensors, research partners or data providers on the merits of that company. Financial instruments based on the STOXX® indices, DAX® indices or on any other indices supported by STOXX are in no way sponsored, endorsed, sold or promoted by STOXX, DBAG or their licensors, research partners or data providers.

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. 24, 2013 to Jun. 30, 2023

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

THEME INDICES

STOXX® GLOBAL SMART CITY INFRASTRUCTURE INDEX

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
TOPBUILD	Construction & Materials	United States	1.24
PALO ALTO NETWORKS	Technology	United States	1.23
ATKORE	Industrial Goods & Services	United States	1.20
Fortive	Industrial Goods & Services	United States	1.17
MONOLITHIC PWR.SYS.	Technology	United States	1.16
HUBBELL	Industrial Goods & Services	United States	1.16
NVENT ELECTRIC	Industrial Goods & Services	United States	1.16
Ametek Inc.	Industrial Goods & Services	United States	1.15
BOOZ ALLEN HAMILTN.HLDG.	Industrial Goods & Services	United States	1.15
TYLER TECHNOLOGIES	Technology	United States	1.14

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