

ISTOXX® GLOBAL CITIES OF TOMORROW SELECT 30 INDEX

Index description

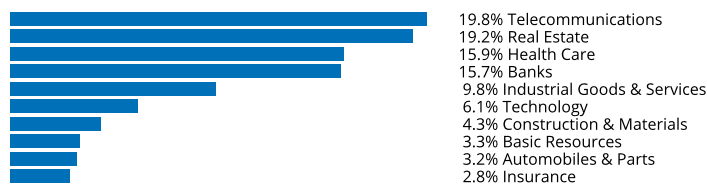
The iSTOXX Global Cities of Tomorrow Select 30 Index tracks the performance of 30 liquid stocks with low volatility and high dividend yield. The components are selected from a pool of companies that are addressing the needs of the cities and citizens of the future. These companies provide a diverse set of solutions, for which demand is constantly increasing as it is driven by growing urban population, limited natural resources and increasing focus on environmental sustainability. Moreover, eligible companies are screened by ESG scores to result in a selection of leaders with regards to environmental, social and governance criteria. Industry, region and country neutrality filters are applied in the selection process to ensure diversification. Companies that are in contravention of the Global Standards Screening or are involved in Controversial Weapons activities, as identified by Sustainalytics, are excluded. Additionally, companies involved in Weapons (Small Arms and Military Contracting), Gambling, Adult Entertainment, Unconventional Oil & Gas (Arctic Oil and Gas Exploration, Oil Sands and Shale Energy), Conventional Oil & Gas, Thermal Coal, Nuclear Power, Tobacco, Aerospace and Defense are also excluded.

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 'sustainable smart city' megatrend.

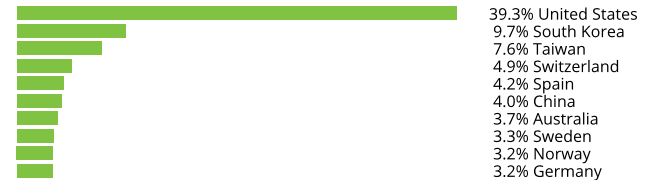
Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
iSTOXX Global Cities of Tomorrow Select 30 Index	N/A	1.0	0.0	0.0	0.1	0.0	4.9	2.5	162.8
STOXX Global Select 100 USD Index	N/A	1.0	0.0	0.0	0.0	0.0	1.4	0.7	145.1

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
iSTOXX Global Cities of Tomorrow Select 30 Index	-5.9	2.7	-14.0	-3.7	-11.5	N/A	N/A	-14.1	-1.3	-2.4
STOXX Global Select 100 USD Index	-5.4	-1.3	-10.9	6.1	-14.7	N/A	N/A	-10.9	2.0	-3.2
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
iSTOXX Global Cities of Tomorrow Select 30 Index	11.8	11.7	15.0	13.2	15.5	N/A	N/A	-1.1	-0.1	-0.2
STOXX Global Select 100 USD Index	7.8	8.3	11.3	11.2	14.1	N/A	N/A	-1.2	0.1	-0.2
Index to benchmark	Correlation					Tracking error (%)				
iSTOXX Global Cities of Tomorrow Select 30 Index	0.8	0.6	0.8	0.8	0.8	7.4	9.5	9.6	8.7	8.2
Index to benchmark	Beta					Annualized information ratio				
iSTOXX Global Cities of Tomorrow Select 30 Index	1.2	0.8	1.0	0.9	0.9	-0.9	1.0	-0.4	-0.4	0.1

¹ For information on data calculation, please refer to [STOXX calculation reference guide](#).

² Based on EURIBOR1M

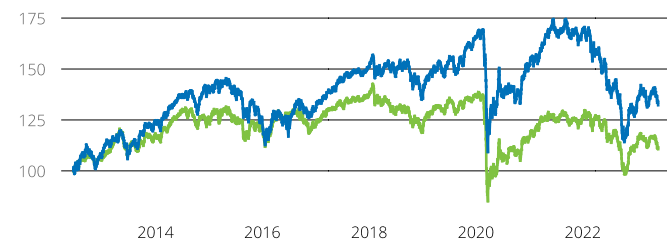
(USD, price), all data as of May 31, 2023

ISTOXX INDICES

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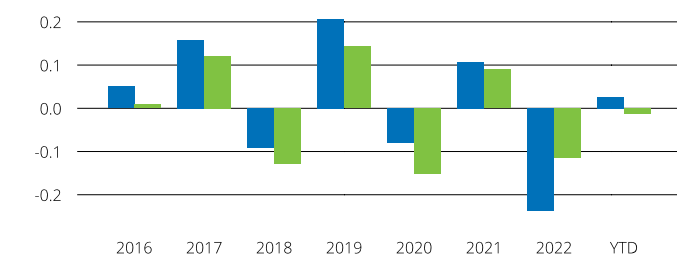
Fundamentals (for last 12 months)

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 Global Cities of Tomorrow Select 30 Index	10.8	10.1	9.5	9.7	1.0	4.6	1.0	0.1
STOXX Global Select 100 USD Index	15.4	13.2	14.7	13.2	1.2	3.8	1.3	0.3

Performance and annual returns⁴

— iSTOXX® Global Cities of Tomorrow Select 30 Index

— STOXX® Global Select 100 USD Index



■ iSTOXX® Global Cities of Tomorrow Select 30 Index

■ STOXX® Global Select 100 USD Index

Methodology

The parent index is the STOXX Developed and Emerging Markets Total Market Index. First, stocks that rank in the top half of the universe in terms of ESG scores are selected. From those, companies with revenue exposure above 25% to the sectors associated with the sustainable smart cities megatrend are selected. Additional filters are applied to ensure companies engaged in controversial activities, or non-compliant with the Global Standards Screening, are excluded. The eligible companies are ranked based on their volatility; the top 50% of companies with the lowest volatility proceed to the next step. All remaining companies are ranked based on their dividend yield; the 30 companies with the highest yields are selected such that country, region and industry diversification constraints are met.

The index is weighted by the inverse of the selected stocks' volatility; component weight is capped at 10%. The index composition is reviewed 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 EUR	CH0483174311	IXGCTSGR	IXGCTSGR INDEX	.IXGCTSGR
Net Return EUR	CH0483174360	IXGCTSR	IXGCTSR INDEX	.IXGCTSR
Price EUR	CH0483174337	IXGCTSP	IXGCTSP INDEX	.IXGCTSP
Gross Return USD	CH0483174345	IXGCTSGV		.IXGCTSGV
Net Return USD	CH0483174329	IXGCTSV		.IXGCTSV
Price USD	CH0483174352	IXGCTSL		.IXGCTSL

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

Quick facts

Weighting	Inverse Volatility weighted
Cap factor	0.1
No. of components	30
Review frequency	Quarterly
Calculation/distribution	realtime 15 sec
Calculation hours	00:00:00 22:15:00
Base value/base date	100 as of Jun. 18, 2012
History	Available from Jun. 18, 2012
Inception date	Jun. 27, 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/>

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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 May 31, 2023

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
ROCHE HLDG P	Health Care	Switzerland	4.89
ACement	Construction & Materials	Taiwan	4.30
TELEFONICA	Telecommunications	Spain	4.15
Bank of Communications Co 'H'	Banks	China	3.99
Abbott Laboratories	Health Care	United States	3.92
MEDTRONIC PLC	Health Care	United States	3.79
SK TELECOM	Telecommunications	South Korea	3.74
SNAP-ON	Industrial Goods & Services	United States	3.74
Stockland	Real Estate	Australia	3.67
Equity Residential	Real Estate	United States	3.46

⁵ Based on the composition as of May 31, 2023
