

# ISTOXX GLOBAL CITIES OF TOMORROW SELECT 30

## Index description

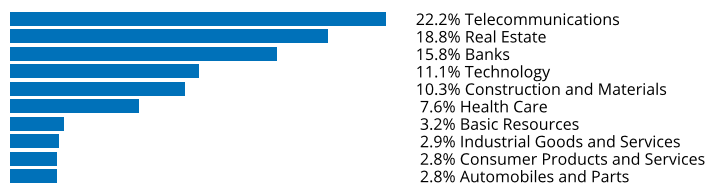
The iSTOXX Global Cities of Tomorrow Select 30 Index tracks the performance of 30 liquid stocks with low volatility and high dividend yield. The components are selected from a pool of companies that are addressing the needs of the cities and citizens of the future. These companies provide a diverse set 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.

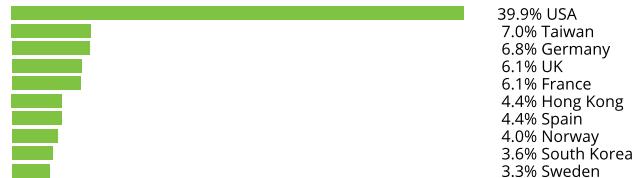
## Descriptive statistics

| Index                                      | Market cap (EUR bn.) |            | Components (EUR bn.) |        |         |          | Component weight (%) |          | Turnover (%)   |
|--|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
|  | Full                 | Free-float | Mean                 | Median | Largest | Smallest | Largest              | Smallest | Last 12 months |
| iSTOXX Global Cities of Tomorrow Select 30 | N/A                  | 1.0        | 0.0                  | 0.0    | 0.0     | 0.0      | 4.4                  | 2.7      | 162.9          |
| STOXX Global Select 100 EUR                | N/A                  | 1.0        | 0.0                  | 0.0    | 0.0     | 0.0      | 1.5                  | 0.7      | 146.4          |

## Supersector weighting (top 10)



## Country weighting



## Risk and return figures<sup>1</sup>

| Index returns                              | Return (%)                |      |      |      |       | Annualized return (%)        |     |      |      |      |
|--|---------------------------|------|------|------|-------|------------------------------|-----|------|------|------|
|  | Last month                | YTD  | 1Y   | 3Y   | 5Y    | Last month                   | YTD | 1Y   | 3Y   | 5Y   |
| iSTOXX Global Cities of Tomorrow Select 30 | -0.9                      | 4.1  | -6.7 | 6.9  | -3.7  | N/A                          | N/A | -6.8 | 2.3  | -0.8 |
| STOXX Global Select 100 EUR                | -2.6                      | -3.4 | -9.0 | 9.0  | -12.1 | N/A                          | N/A | -9.1 | 2.9  | -2.6 |
| Index volatility and risk                  | Annualized volatility (%) |      |      |      |       | Annualized Sharpe ratio      |     |      |      |      |
|  | Last month                | YTD  | 1Y   | 3Y   | 5Y    | Last month                   | YTD | 1Y   | 3Y   | 5Y   |
| iSTOXX Global Cities of Tomorrow Select 30 | N/A                       | N/A  | 12.3 | 11.2 | 14.8  | N/A                          | N/A | -0.8 | 0.1  | -0.1 |
| STOXX Global Select 100 EUR                | N/A                       | N/A  | 8.3  | 8.4  | 13.3  | N/A                          | N/A | -1.6 | 0.3  | -0.2 |
| Index to benchmark                         | Correlation               |      |      |      |       | Tracking error (%)           |     |      |      |      |
|  | Last month                | YTD  | 1Y   | 3Y   | 5Y    | Last month                   | YTD | 1Y   | 3Y   | 5Y   |
| iSTOXX Global Cities of Tomorrow Select 30 | 0.9                       | 0.7  | 0.7  | 0.7  | 0.8   | 4.5                          | 7.5 | 8.3  | 7.9  | 8.1  |
| Index to benchmark                         | Beta                      |      |      |      |       | Annualized information ratio |     |      |      |      |
|  | Last month                | YTD  | 1Y   | 3Y   | 5Y    | Last month                   | YTD | 1Y   | 3Y   | 5Y   |
| iSTOXX Global Cities of Tomorrow Select 30 | 1.0                       | 1.0  | 1.1  | 0.9  | 0.9   | 4.4                          | 1.3 | 0.3  | -0.1 | 0.2  |

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

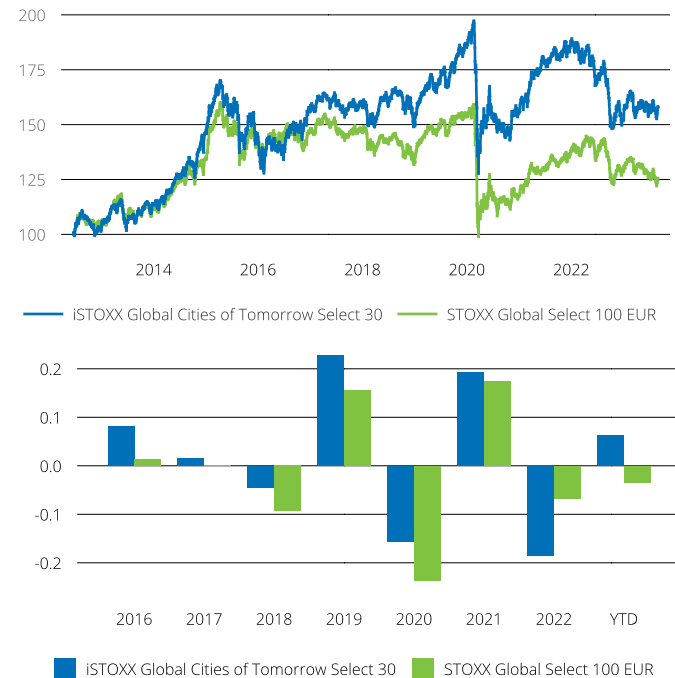
(EUR, price), all data as of Aug. 31, 2023

## ISTOXX INDICES

## ISTOXX GLOBAL CITIES OF TOMORROW SELECT 30

## Fundamentals (for last 12 months)

| Index                                      | Price/earnings<br>incl. negative |           | Price/earnings<br>excl. negative |           | Price/<br>book | Dividend<br>yield (%) <sup>3</sup> | Price/<br>sales | Price/<br>cash flow |
|--|----------------------------------|-----------|----------------------------------|-----------|----------------|------------------------------------|-----------------|---------------------|
|  | Trailing                         | Projected | Trailing                         | Projected | Trailing       | Trailing                           | Trailing        | Trailing            |
| ISTOXX Global Cities of Tomorrow Select 30 | 11.5                             | 11.2      | 8.8                              | 11.2      | 1.1            | 4.0                                | 1.1             | 0.1                 |
| STOXX Global Select 100 EUR                | 15.1                             | 12.7      | 13.7                             | 12.6      | 1.3            | 4.3                                | 1.2             | 1.8                 |

Performance and annual returns<sup>4</sup>

## 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](http://www.stoxx.com/rulebooks)

## Versions and symbols

| Index            | ISIN         | Symbol   | Bloomberg      | Reuters   |
|------------------|--------------|----------|----------------|-----------|
| Gross Return EUR | CH0483174311 | IXGCTSGR | IXGCTSGR INDEX | .IXGCTSGR |
| Price EUR        | CH0483174337 | IXGCTSP  | IXGCTSP INDEX  | .IXGCTSP  |
| Net Return USD   | CH0483174329 | IXGCTSV  |                | .IXGCTSV  |
| Gross Return USD | CH0483174345 | IXGCTSGV |                | .IXGCTSGV |
| Price USD        | CH0483174352 | IXGCTSL  |                | .IXGCTSL  |
| Net Return EUR   | CH0483174360 | IXGCTSR  | IXGCTSR INDEX  | .IXGCTSR  |

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://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

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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.

<sup>3</sup> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Jun. 18, 2012 to Aug. 31, 2023

ISTOXX GLOBAL CITIES OF TOMORROW SELECT 30

Top 10 Components<sup>5</sup>

| Company                  | Supersector                | Country     | Weight (%) |
|--------------------------|----------------------------|-------------|------------|
| HKT TRUST & HKT          | Telecommunications         | Hong Kong   | 4.42       |
| TELEFONICA               | Telecommunications         | Spain       | 4.38       |
| UNITED INTERNET          | Technology                 | Germany     | 4.08       |
| TELENOR                  | Telecommunications         | Norway      | 4.00       |
| Abbott Laboratories      | Health Care                | USA         | 3.97       |
| ACement                  | Construction and Materials | Taiwan      | 3.83       |
| Corning Inc.             | Technology                 | USA         | 3.76       |
| Industrial Bank of Korea | Banks                      | South Korea | 3.62       |
| MEDTRONIC PLC            | Health Care                | USA         | 3.59       |
| Equity Residential       | Real Estate                | USA         | 3.57       |

<sup>5</sup> Based on the composition as of Aug. 31, 2023