THEME INDICES

STOXX GLOBAL ELECTRIC VEHICLES & DRIVING TECHNOLOGY

Index description

The STOXX Global Electric Vehicles & Driving Technology Index is comprised of companies from selected countries exposed to a defined theme: electric vehicles and assisted-driving technologies. This includes firms which are involved in the manufacturing of electric and autonomous vehicles, battery suppliers for electric vehicles, other suppliers in the electric and autonomous vehicle manufacturers supply chain, as well as companies providing electric vehicle charging stations and battery charging equipment. These companies, or components of their business lines, are expected to benefit from long-term structural trends driving economic change, which, in the future, may have a substantial impact on their performance.

Revere (RBICS) data allows a detailed breakdown of the revenue sources of the eligible companies, helping this index to select companies with substantial exposure to the theme.

The index takes ESG considerations into account. Companies that are non-compliant with the Global Standards Screening, involved in Controversial Weapons activities, or display a Severe Controversy Rating, as identified by Sustainalytics, are excluded. Additional exclusion filters screen for involvement in Weapons, Conventional and Unconventional Oil & Gas, Thermal Coal, Nuclear Power and Tobacco.

Key facts

»Index allows targeted investment in Electric and Autonomous vehicles - a long-term structural trend.

»Based on FactSet Revere data for a detailed revenue breakdown.

»Leveraging supply chain relationship data to capture pure-play companies.

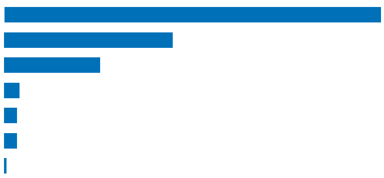
»Inclusion of size and liquidity filters to ensure replicability of the index.

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

Descriptive statistics

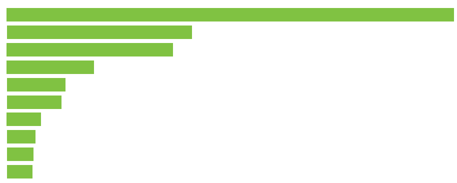
Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Global Electric Vehicles & Driving Technology	N/A	10.2	0.1	0.1	0.3	0.0	3.1	0.0	32.3
STOXX Global Total Market	78,732.7	66,516.6	5.9	0.6	2,590.6	0.0	3.9	0.0	2.8

Supersector weighting (top 10)



55.1% Automobiles and Parts
24.7% Technology
14.0% Industrial Goods and Services
2.2% Consumer Products and Services
1.9% Chemicals
1.8% Basic Resources
0.3% Energy

Country weighting



38.8% USA
16.1% Japan
14.4% South Korea
7.6% Germany
5.1% France
4.7% Italy
3.0% Taiwan
2.5% Hong Kong
2.3% Thailand
2.2% Switzerland

Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Electric Vehicles & Driving Technology	-6.6	24.3	10.9	56.1	42.6	N/A	N/A	11.0	16.1	7.4
STOXX Global Total Market	-1.1	20.5	6.0	39.7	55.1	N/A	N/A	6.1	11.9	9.3
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio**				
STOXX Global Electric Vehicles & Driving Technology	N/A	N/A	18.1	18.9	21.1	N/A	N/A	0.4	0.8	0.3
STOXX Global Total Market	N/A	N/A	13.0	13.8	17.0	N/A	N/A	0.2	0.8	0.5
Index to benchmark	**Correlation**					**Tracking error (%)**				
STOXX Global Electric Vehicles & Driving Technology	0.8	0.8	0.8	0.8	0.8	9.0	10.1	9.9	10.5	11.3
Index to benchmark	**Beta**					**Annualized information ratio**				
STOXX Global Electric Vehicles & Driving Technology	1.1	1.2	1.2	1.1	1.0	-7.2	1.4	0.5	0.4	-0.1

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

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

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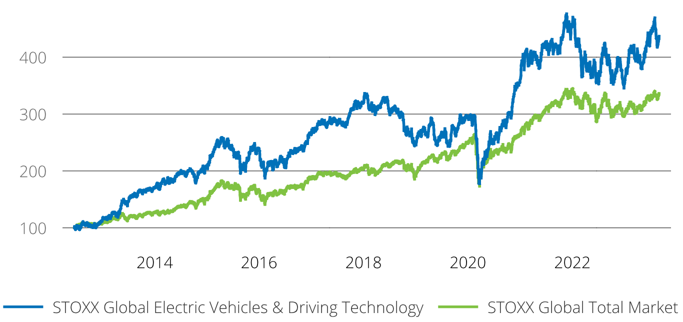
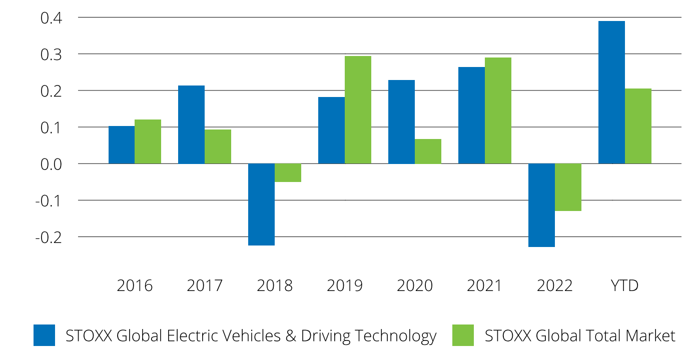
Fundamentals (for last 12 months)

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
STOXX Global Electric Vehicles & Driving Technology	18.4	13.6	11.8	10.3	1.4	1.7	0.6	10.3
STOXX Global Total Market	17.5	14.7	14.7	14.0	0.2	2.3	1.3	0.2

Performance and annual returns[4]





Methodology

The parent index of the STOXX Global Electric Vehicles & Driving Technology Index is the STOXX Global Total Market Index. Companies, classified as belonging to a defined set of developed and emerging countries, that derive more than 50% of their most recent total annual revenue from sectors linked to electric and autonomous vehicle manufacturing are highlighted as potential index components. Companies with more than 50% exposure to sectors linked to batteries and components used in electric and autonomous vehicles are also highlighted as potential components. Then the supply chain relationship of the above groups is examined to identify other potential components. The index excludes companies that are not compliant with the Sustainalytics Global Standards Screening assessment or are involved in Controversial Weapons and other controversial activities. Moreover, companies that display high ESG Controversy Ratings are also excluded.

The index applies liquidity and size screens and aims to have a minimum number of 80 components. It is adjusted equal-weighted and reviewed annually.

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Price	EUR	CH0438149848	STXELVP		.STXELVP
Net Return	EUR	CH0438592302	STXELVR		.STXELVR
Price	USD	CH0438592310	STXELVL	STXELVL INDEX	.STXELVL
Gross Return	USD	CH0438592328	STXELVGV	STXELVGV INDEX	.STXELVGV
Net Return	USD	CH0438592336	STXELVV	STXELVV INDEX	.STXELVV
Gross Return	EUR	CH0438592294	STXELVGR		.STXELVGR

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 18 June 2012
History	Available from June. 18, 2012
Inception date	Oct. 24, 2018

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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DISCLAIMER

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 Aug. 31, 2023

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
RIVIAN AUTOMOTIVE A	Automobiles and Parts	USA	3.11
NVIDIA Corp.	Technology	USA	2.82
EATON CORP. PLC	Industrial Goods and Services	USA	2.70
STELLANTIS	Automobiles and Parts	Italy	2.51
NIO 'A'	Automobiles and Parts	Hong Kong	2.46
Suzuki Motor Corp.	Automobiles and Parts	Japan	2.44
TESLA	Automobiles and Parts	USA	2.42
ON SEMICON.	Technology	USA	2.41
Honda Motor Co. Ltd.	Automobiles and Parts	Japan	2.38
Denso Corp.	Automobiles and Parts	Japan	2.34

[5] Based on the composition as of Aug. 31, 2023