THEME INDICES

STOXX GLOBAL HOUSING CONSTRUCTION

Index description

The STOXX Global Housing Construction Index is comprised of companies associated with the housing construction industry. Technology, demographics and environmental issues are becoming new value drivers for these companies. The companies address a diverse set of requirements like green buildings, smart technology or building automation. With the increased migration to cities and growing population, these companies are well positioned to benefit from this 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 housing construction 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 housing construction industry

»Detailed Revere data helps select companies with a revenue exposure above 50% to housing construction related sectors

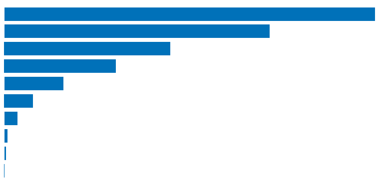
»Liquidity filter ensures replicability

»Index integrates ESG considerations

Descriptive statistics

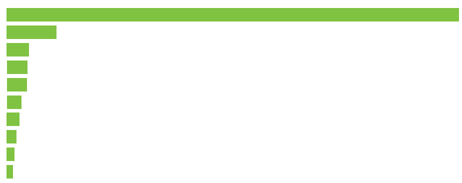
Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Global Housing Construction	N/A	10.2	0.0	0.0	0.7	0.0	6.8	0.0	7.0
STOXX Developed and Emerging Markets Total Market	78,472.9	66,402.6	6.0	0.7	2,590.6	0.0	3.9	0.0	2.8

Supersector weighting (top 10)



36.4% Technology
26.0% Construction and Materials
16.3% Industrial Goods and Services
11.0% Consumer Products and Services
5.8% Basic Resources
2.8% Energy
1.3% Real Estate
0.3% Retail
0.1% Chemicals
0.0% Telecommunications

Country weighting



70.0% USA
7.7% Japan
3.4% Sweden
3.2% Switzerland
3.1% France
2.2% UK
2.0% South Korea
1.5% Taiwan
1.2% India
0.9% Australia

Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Housing Construction	-3.5	18.1	9.2	45.0	69.7	N/A	N/A	9.3	13.3	11.3
STOXX Developed and Emerging Markets Total Market	-1.1	20.4	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 Housing Construction	N/A	N/A	18.8	19.0	21.6	N/A	N/A	0.3	0.6	0.5
STOXX Developed and Emerging Markets Total Market	N/A	N/A	13.0	13.9	17.1	N/A	N/A	0.2	0.8	0.5
Index to benchmark	Correlation					Tracking error (%)				
STOXX Global Housing Construction	0.9	0.9	0.9	0.9	0.9	8.2	9.2	8.9	8.7	8.7
Index to benchmark	Beta					Annualized information ratio				
STOXX Global Housing Construction	1.4	1.3	1.3	1.2	1.2	-3.3	0.8	0.4	0.2	0.3

[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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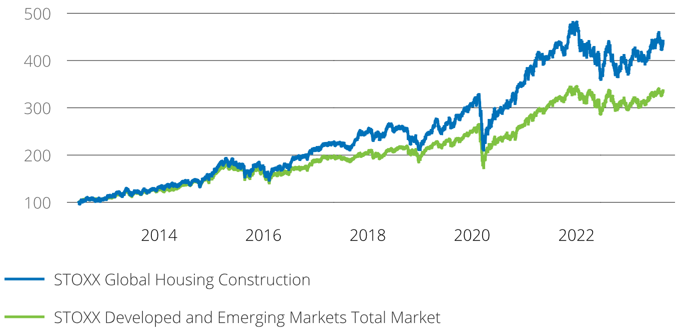
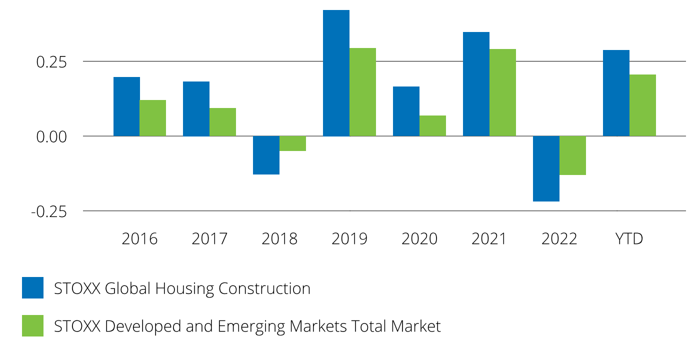
Fundamentals (for last 12 months)

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 Housing Construction	20.7	19.0	16.1	16.7	2.5	2.1	1.6	30.1
STOXX Developed and Emerging Markets Total Market	17.6	14.7	14.8	14.0	0.2	2.3	1.3	0.2

Performance and annual returns[4]





Methodology

The parent index is the STOXX® Developed and Emerging Markets Total Market Index. The index 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	CH0462846129	STXHICGR	STXHICGR INDEX	.STXHICGR
Price	EUR	CH0462845949	STXHICP		.STXHICP
Price	USD	CH0462845865	STXHICL		.STXHICL
Gross Return	USD	CH0462845873	STXHICGV		.STXHICGV
Net Return	EUR	CH0462846087	STXHICR		.STXHICR
Net Return	USD	CH0462846251	STXHICV		.STXHICV

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

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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] 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

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

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
Qualcomm Inc.	Technology	USA	6.80
Intel Corp.	Technology	USA	6.36
Texas Instruments Inc.	Technology	USA	6.23
Analog Devices Inc.	Technology	USA	3.87
Micron Technology Inc.	Technology	USA	3.47
SYNOPSYS	Technology	USA	3.36
Daikin Industries Ltd.	Construction and Materials	Japan	2.46
Sherwin-Williams Co.	Industrial Goods and Services	USA	2.38
Johnson Controls PLC	Industrial Goods and Services	USA	1.94
Holcim	Construction and Materials	Switzerland	1.88

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