



STOXX Thematics Annual Review Report

June 2024

Executive Summary

- The annual review and rebalancing for STOXX Global Thematic indices was conducted June 24, 2024.
- As part of the process, the entire RBICS classification was evaluated for each index, ensuring that the targeted themes continued to be accurately reflected.
- There were changes to the RBICS sectors of 6 indices.
- ESG exclusions ranged from as little as 4 companies (Digital Security) to as high as 43 companies (Smart City Infrastructure).
- **Average turnover increased from 16% from 22%** this year, which reflected the bigger number of RBICS changes for Electric Vehicles and Driving Technology index.
- **All indices maintained a purity of >80%** to their targeted theme, as measured by the weighted average of related revenue exposure.
- As of September 2023, Clarity AI's Sustainable Investment framework, which is used to evaluate companies' sustainability objectives and their environmental and social contributions, has been integrated into the index methodology. The SI commitment for each index (see Appendix) is considered in the weighting scheme for the annual review and quarterly rebalances.
- Following a successful [market consultation](#), the methodology of STOXX Global Electric Vehicles & Driving Technology was updated to better capture the evolution of the electric vehicles and driving technologies space since its launch in 2018. Notable changes include:
 - Switching the starting universe from STOXX Global Total Market to STOXX World AC All Cap, which broadens the coverage.
 - Removal of supply chain links for "Potential Electric Vehicles Manufacturer" and "Potential Electric Vehicle Battery Supplier" (see Appendix).
 - Introduction of a new group "Driving Technologies".

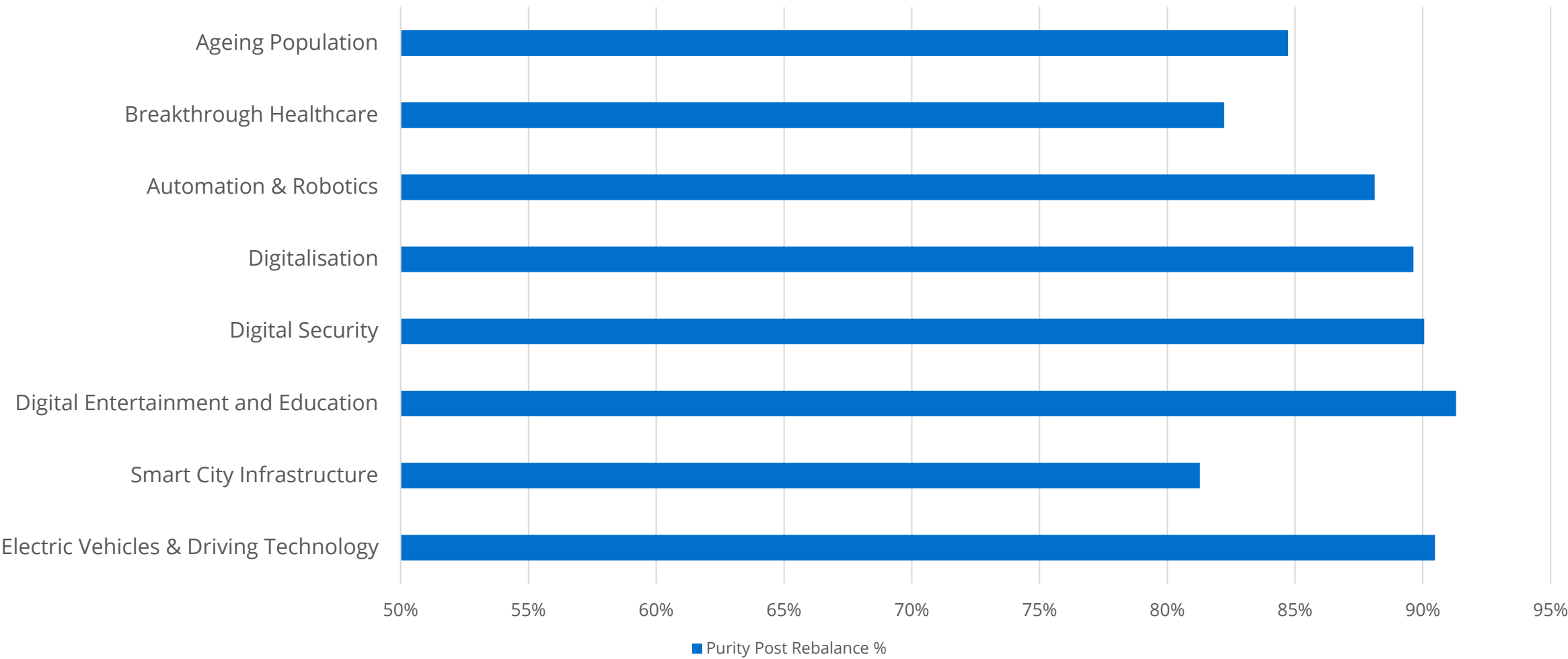
BlackRock Thematic Index Family

Rebalance overview

Summary of RBICS Sector Changes by Index

Index Name	Total Sectors	Added	Removed
Ageing Population	66		
Breakthrough Healthcare	43	<ul style="list-style-type: none"> Weight Management Biopharmaceuticals 	
Automation & Robotics	49	<ul style="list-style-type: none"> 3D Printing Services Quantum Processor Semiconductors 	
Digitalisation	58	<ul style="list-style-type: none"> Domain Services 	
Digital Security	38	<ul style="list-style-type: none"> E-Signature Software Enterprise Blockchain Technology 	
Digital Entertainment and Education	34		
Smart City infrastructure	59	<ul style="list-style-type: none"> Energy and Sustainability Management Services 	
Electric Vehicles and Driving Technology	50	<ul style="list-style-type: none"> Embedded Automotive Software Automotive Industry Software 	<ul style="list-style-type: none"> Conventional Autonomous Transit Vehicles Makers Conventional Engine Autonomous Truck Makers Conventional Engine Car Manufacturers Multi-type Commercial and Transit Vehicles Makers Multi-type Heavy Duty Trucks and Trailers Makers Multi-Type Motor Homes and Campers Manufacturing Diversified Consumer Vehicle Manufacturing Heavy-Duty Industrial Batteries Manufacturing Diversified Electrical/Power System Manufacturing Electronic Interconnect Components Fuse Passive Electronic Components Peripheral Semiconductors
Energy Storage and Hydrogen	35		

Index Exposure to Targeted Themes (“Purity”)



Purity is calculated as the weighted average revenue exposure from eligible RBICs for each theme

Rebalance Stage Analysis Summary

	STOXX Global Ageing Population	STOXX Global Breakthrough Healthcare	STOXX Global Automation & Robotics	STOXX Global Digitalisation	STOXX Global Digital Security	STOXX Global Digital Entertainment and Education	STOXX Global Smart City Infrastructure	STOXX Global Electric Vehicles & Driving Technology	STOXX Global Energy Storage and Hydrogen
Parent Index	Global TMI							STOXX World AC All Cap	
Initial universe	12,242							13,968	
Baseline (Liquidity, Country, Size) screens	6644							7140	
Baseline + RBICS screens	375	211	172	209	115	94	197	97	64*
ESG exclusions	31	17	21	11	4	10	43	9	9
Final membership	343	193	151	198	111	84	154	88	55

* Includes Patent screen

Historical Rebalance Turnover

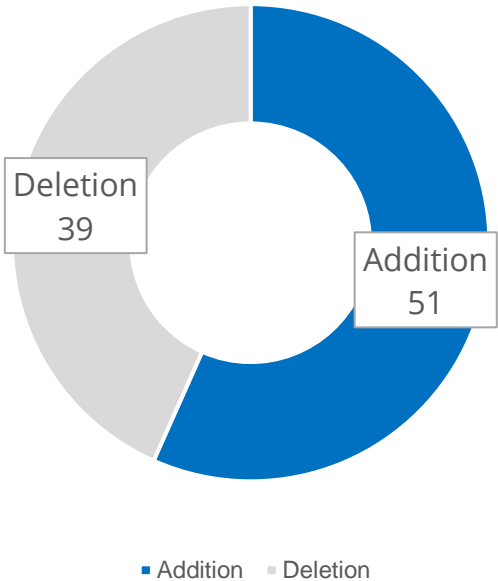
	STOXX Global Ageing Population	STOXX Global Breakthrough Healthcare	STOXX Global Automation & Robotics	STOXX Global Digitalisation	STOXX Global Digital Security	STOXX Global Digital Entertainment and Education	STOXX Global Smart City Infrastructure	STOXX Global Electric Vehicles & Driving Technology	STOXX Global Energy Storage and Hydrogen
June-21	23.85	31.89	13.54	19.57	22.02	N/A	21.34	28.42	N/A
June-22	20.35	28.84	40.96	22.46	23.96	15.37	34.62	32.16	N/A
June-23	15.25	19.86	15.01	13.99	13.27	17.42	12.68	23.82	N/A
June-24	16.92	15.15	20.42	14.19	15.95	12.37	15.68	52.15	34.80

STOXX® Global Ageing Population

STOXX Global Ageing Population Index

Review additions & deletions¹⁾

Change summary		
	Post- Rebalance	Pre-Rebalance
Number of holdings	343	331



Review turnover: 16.92%

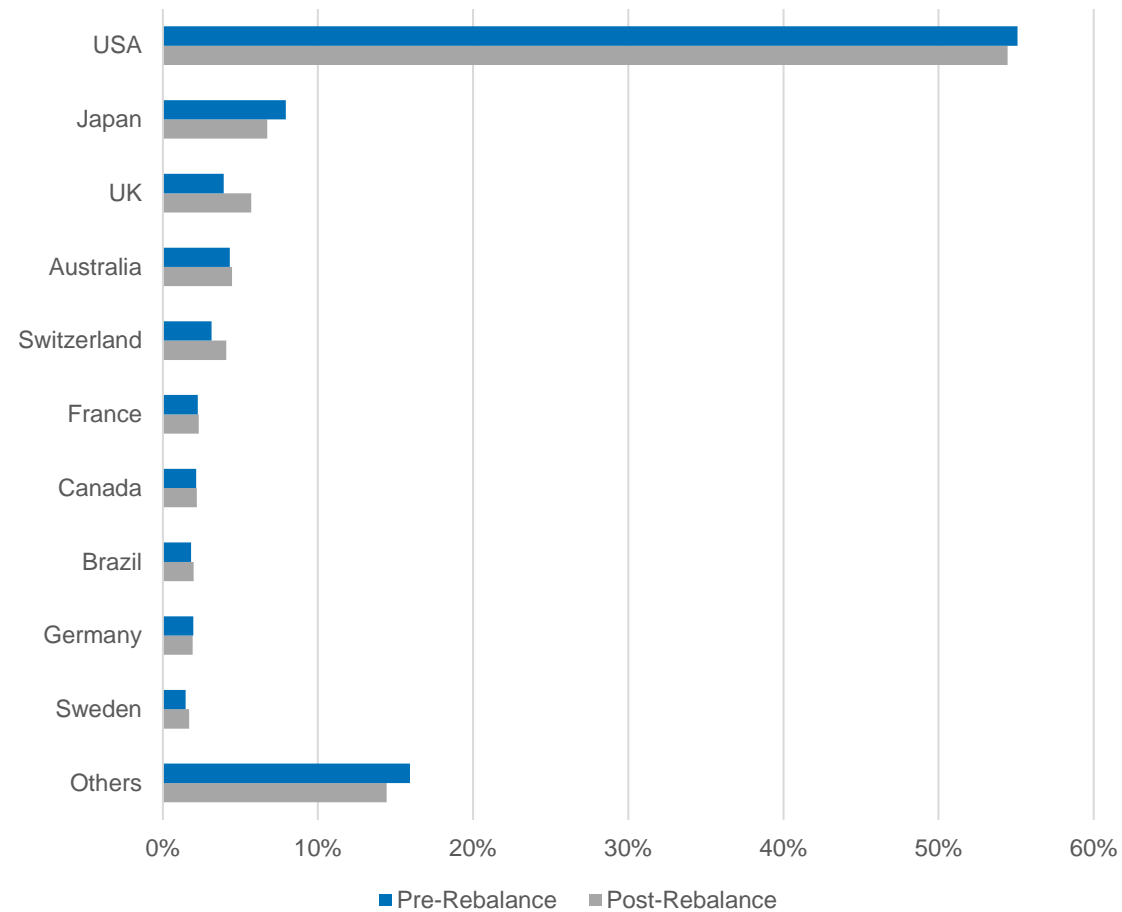
Top additions			
Security	Industry	Country	Weight
BALOISE	Financials	Switzerland	0.55
AVIVA	Financials	UK	0.53
Ventas Inc.	Real Estate	USA	0.53
Johnson & Johnson	Health Care	USA	0.53
BLUE OWL CAPITAL A	Financials	USA	0.53
NOVARTIS	Health Care	Switzerland	0.53
PHARMAESSENTIA	Health Care	Taiwan	0.53
ASR NEDERLAND NV	Financials	Netherlands	0.52
LEGAL & GENERAL GRP	Financials	UK	0.50
ST.JAMES'S PLACE CAPITAL	Financials	UK	0.44

Top deletions			
Security	Industry	Country	Weight
UCB	Health Care	Belgium	0.75
AIRBNB A	Consumer Discretionary	USA	0.60
Fubon Financial Holding Co Ltd	Financials	Taiwan	0.59
NN GROUP	Financials	Netherlands	0.59
CDIBH	Financials	Taiwan	0.53
Shin Kong Financ	Financials	Taiwan	0.47
CHINA PAC.IN.(GROUP) 'H'	Financials	China	0.46
LABCORP HOLDINGS	Health Care	USA	0.43
TSURUHA HOLDINGS	Consumer Staples	Japan	0.33
PING AN INSUR GP CO. OF CN 'H'	Financials	China	0.32

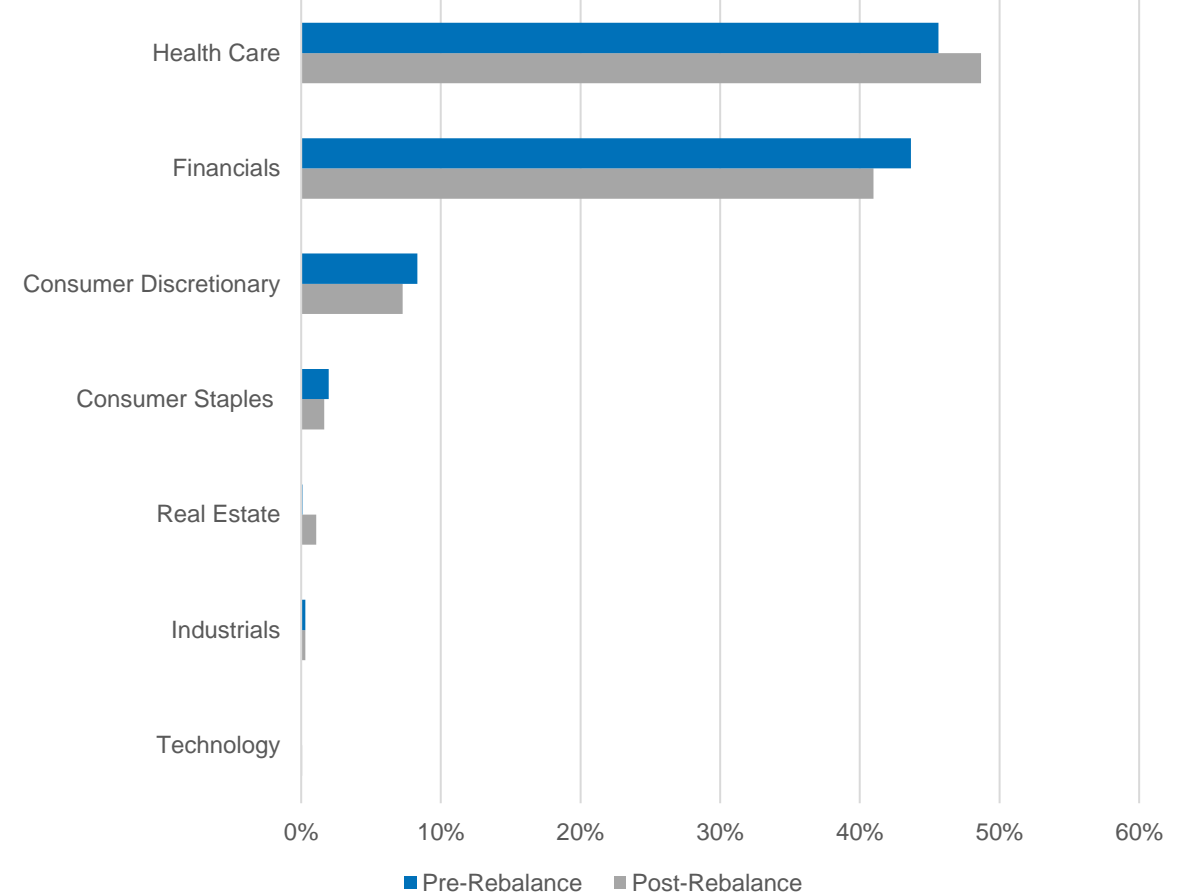
STOXX Global Ageing Population Index

Country and ICB industry allocation pre- and post-rebalance¹⁾

Top 10 Country Allocation



ICB Industry Allocation



1) Data as of June 24, 2024

STOXX Global Ageing Population Index

Exclusions due to ESG screens¹⁾

Security	Reason
CARNIVAL	This security failed the product involvement check
Manulife Financial Corp.	This security failed the product involvement check
CAWACHI	This security failed the product involvement check
TSURUHA HOLDINGS	This security failed the product involvement check
Carnival Corp.	This security failed the product involvement check
China Life Insurance Co 'H'	This security failed the product involvement check
SIC.KELUN-BIOTECH BIOPHM.'H'	The product involvements value is missing
TUI	This security failed the product involvement check
COSMOS PHARM.	This security failed the product involvement check
WELCIA HOLDINGS	This security failed the product involvement check
KUSURI NO AOKI HOLDINGS	This security failed the product involvement check
CREATE SD HOLDINGS	This security failed the product involvement check
Hana Tour Servic	This security failed the product involvement check
S BIOMEDICS	The product involvements value is missing
ANANTI	This security failed the product involvement check
LABCORP HOLDINGS	The product involvements value is missing

Security	Reason
NN GROUP	This security failed the product involvement check
ROYAL CARIBBEAN GROUP	This security failed the product involvement check
C4 THERAPEUTICS	This security is involved in controversial weapons activities
PRAXIS PRECISION MEDICINES	This security is involved in controversial weapons activities
SHATTUCK LABS	This security is involved in controversial weapons activities
ADC THERAPEUTICS	This security is involved in controversial weapons activities
OCUGEN	This security failed the controversy rating check
ABSCI	This security is involved in controversial weapons activities
NORWEGIAN CRUISE LINE	This security failed the product involvement check
CG ONCOLOGY	The product involvements value is missing
HILTON GRAND VACATIONS	This security failed the product involvement check
KKR & CO INC	This security failed the product involvement check
MAKEMYTRIP	This security failed the controversy rating check
DESPEGAR COM	The product involvements value is missing
WALGREENS BOOTS ALLIANCE	This security failed the product involvement check

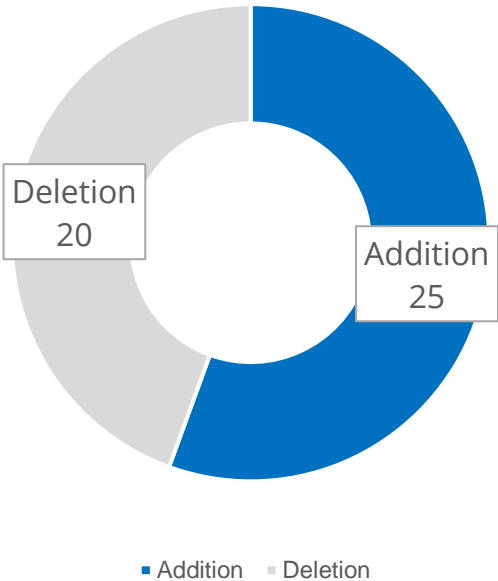
1) Data as of June 06, 2024

STOXX® Global Breakthrough Healthcare

STOXX Global Breakthrough Healthcare Index

Review additions & deletions¹⁾

Change summary		
	Post- Rebalance	Pre-Rebalance
Number of holdings	193	188



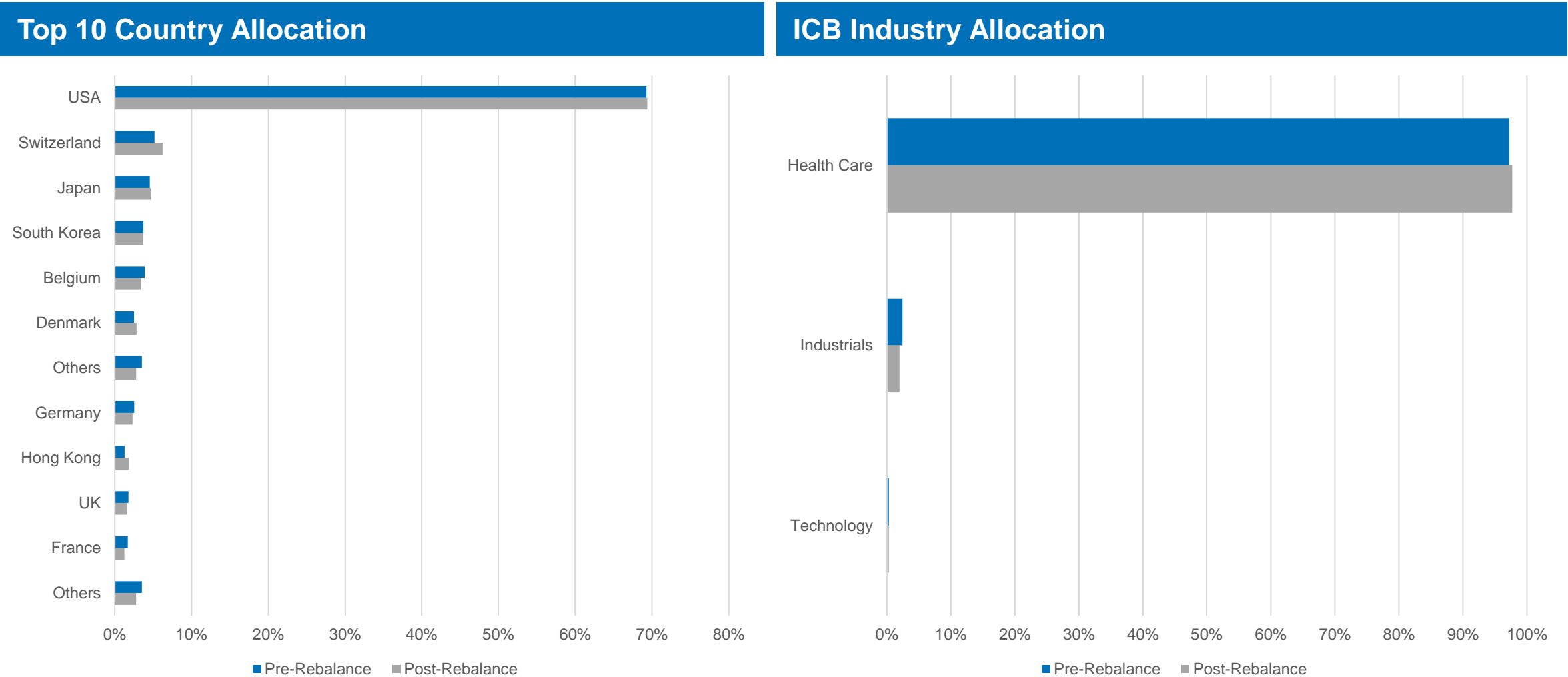
Review turnover: 15.15%

Top additions			
Security	Industry	Country	Weight
Johnson & Johnson	Health Care	USA	1.57
NOVARTIS	Health Care	Switzerland	1.56
NEOGEN	Health Care	USA	0.48
IDEAYA BIOSCIENCES	Health Care	USA	0.37
GERON	Health Care	USA	0.34
RHYTHM PHARMACEUTICALS	Health Care	USA	0.30
FORTREA HOLDINGS	Health Care	USA	0.28
HUTCHMED CHINA (HKG)	Health Care	Hong Kong	0.26
AKESO	Health Care	Hong Kong	0.26
ARCELLX	Health Care	USA	0.25

Top deletions			
Security	Industry	Country	Weight
XENON PHARMACEUTICALS	Health Care	USA	0.42
PEPTIDREAM	Health Care	Japan	0.26
NURIX THERAPEUTICS	Health Care	USA	0.17
MicroPort Scien.	Health Care	Hong Kong	0.13
POLYPEPTIDE N	Health Care	Switzerland	0.09
SCHOLAR ROCK HOLDING	Health Care	USA	0.07
EDITAS MEDICINE	Health Care	USA	0.06
HLB THERAPEUTICS	Health Care	South Korea	0.06
SHANGHAI MICROPORT MEDBOT 'H'	Health Care	China	0.06
ADIMMUNE	Health Care	Taiwan	0.05

STOXX Global Breakthrough Healthcare Index

Country and ICB industry allocation pre- and post-rebalance¹⁾



1) Data as of June 24, 2024

STOXX Global Breakthrough Healthcare Index

Exclusions due to ESG screens¹⁾

Security	Reason
SIC.KELUN-BIOTECH BIOPHM.'H'	The product involvements value is missing
WUXI XDC CAYMAN	This security failed the controversy rating check
TOOLGEN	This security is involved in non compliant activities
VUNO	The product involvements value is missing
CORESTEMCHEMON	The product involvements value is missing
GENOMICTREE	The product involvements value is missing
Mettler-Toledo International I	This security failed the product involvement check
Revvity	This security failed the product involvement check
FORMOSA LABORATORIES	This security is involved in controversial weapons activities

Security	Reason
BRUKER	This security failed the product involvement check
C4 THERAPEUTICS	This security is involved in controversial weapons activities
PRAXIS PRECISION MEDICINES	This security is involved in controversial weapons activities
SHATTUCK LABS	This security is involved in controversial weapons activities
ADC THERAPEUTICS	This security is involved in controversial weapons activities
ABSCI	This security is involved in controversial weapons activities
CG ONCOLOGY	The product involvements value is missing
STANDARD BIOTOOLS	This security failed the controversy rating check

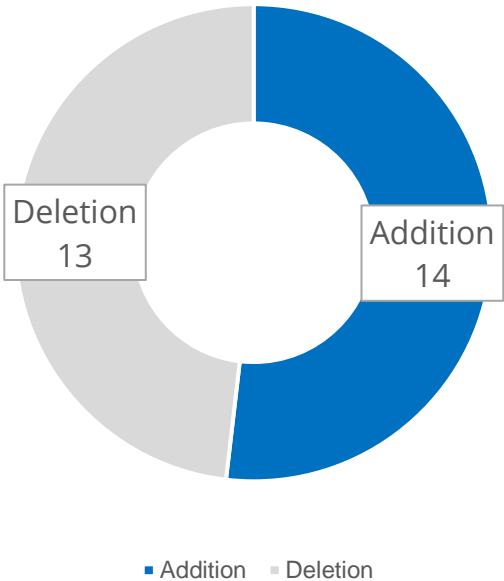
¹⁾ Data as of June 06, 2024

STOXX® Global Automation & Robotics

STOXX Global Automation & Robotics Index

Review additions & deletions¹⁾

Change summary		
	Post- Rebalance	Pre-Rebalance
Number of holdings	151	150



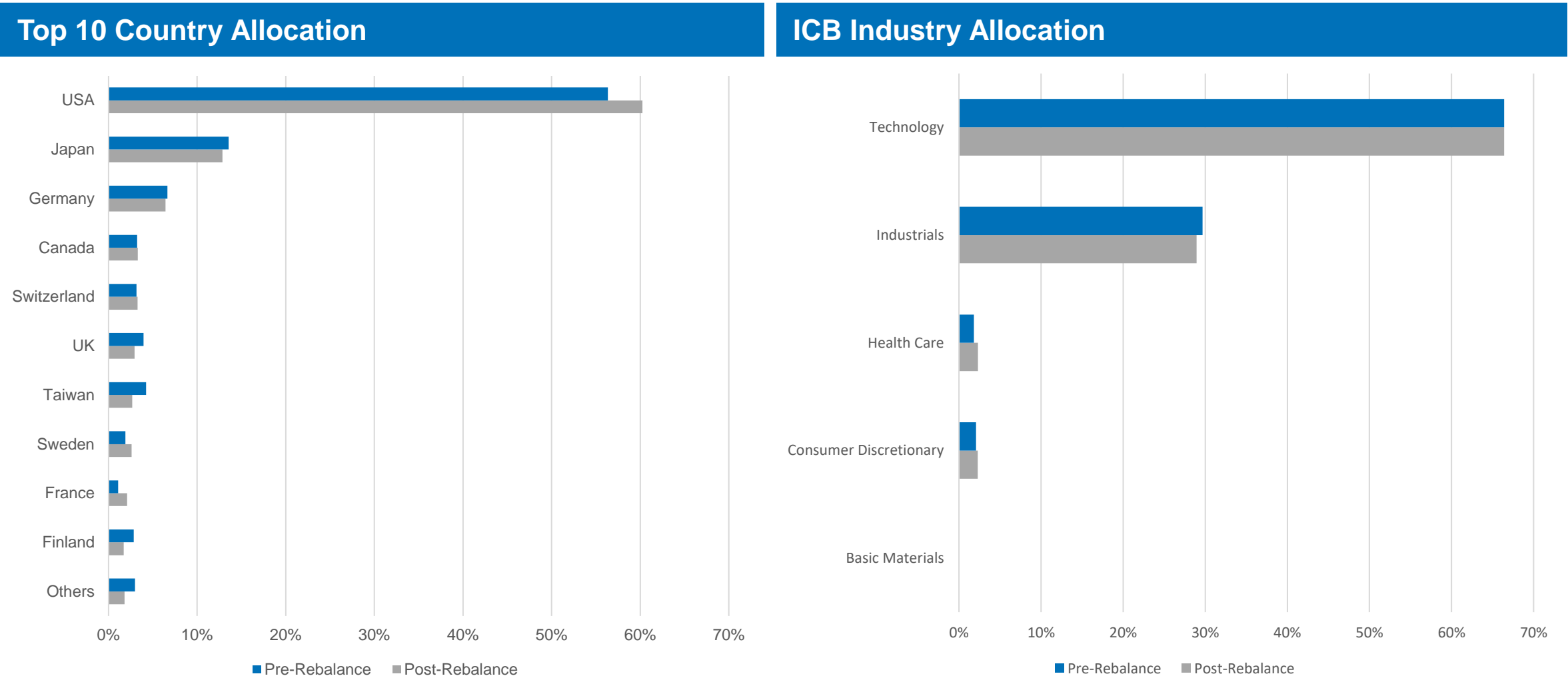
Review turnover: 20.42%

Top additions			
Security	Industry	Country	Weight
ESAB	Industrials	USA	0.50
CREDO TECHNOLOGY GROUP HOLDING	Technology	USA	0.35
COMET HOLDINGS 'R'	Technology	Switzerland	0.29
MOBILEYE GLOBAL A	Technology	USA	0.19
INFORMATICA A	Technology	USA	0.16
AIROHA TECHNOLOGY	Technology	Taiwan	0.10
RAINBOW ROBOTICS	Industrials	South Korea	0.09
INDIE SEMICONDUCTOR A	Technology	USA	0.09
SYMBOTIC A	Industrials	USA	0.08
FURUNO ELEC.	Industrials	Japan	0.03

Top deletions			
Security	Industry	Country	Weight
Yokogawa Electric Corp.	Industrials	Japan	0.98
ADEIA	Technology	USA	0.18
PEOPLE & TECHNOLOGY	Industrials	South Korea	0.16
YEXT	Technology	USA	0.09
PKSHA TECHNOLOGY	Technology	Japan	0.07
CREATIVE & INNOVATIVE SYSTEM	Industrials	South Korea	0.06
OPTEX GROUP	Industrials	Japan	0.06
OUSTER A	Technology	USA	0.06
THOUGHTWORKS HOLDING	Technology	USA	0.03
DOMO B	Technology	USA	0.03

STOXX Global Automation & Robotics Index

Country and ICB industry allocation pre- and post-rebalance¹⁾



1) Data as of June 24, 2024

STOXX Global Automation & Robotics Index

Exclusions due to ESG screens¹⁾

Security	Reason
Nidec Corp.	This security failed the product involvement check
Toyota Industries Corp.	This security failed the product involvement check
Yokogawa Electric Corp.	This security failed the product involvement check
COGNEX	This security failed the product involvement check
UBTECH ROBOTICS 'H'	The product involvements value is missing
NAGANO KEIKI	The product involvements value is missing
SANTEC HOLDINGS	The product involvements value is missing
ADTECHNOLOGY	The product involvements value is missing
D I	The product involvements value is missing
YC	The product involvements value is missing
GAON CHIPS	The product involvements value is missing

Security	Reason
DOOSAN ROBOTICS	This security failed the controversy rating check
ASICLAND	The product involvements value is missing
HYVISION SYSTEM	The product involvements value is missing
GENETEC TECHNOLOGY	The product involvements value is missing
TELEDYNE TECHS.	This security failed the product involvement check
REEDER TEKNOLOJI SANAYI VE TICARET A S	The product involvements value is missing
ASIA OPTICAL	This security failed the product involvement check
OUSTER A	The product involvements value is missing
GENIUS SPORTS	The product involvements value is missing
ALBANY INTL.'A'	This security failed the product involvement check

1) Data as of June 06, 2024

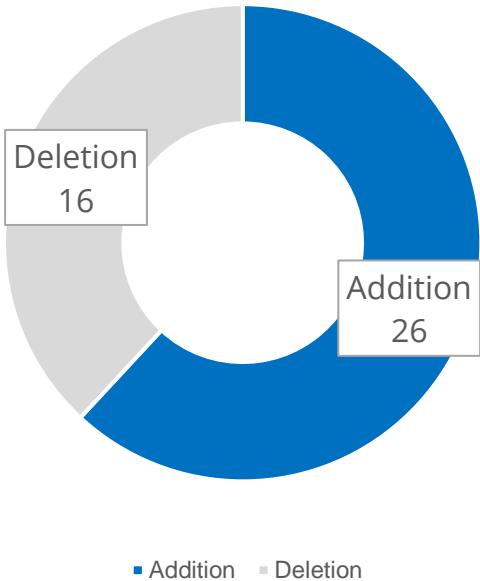
STOXX® Global Digitalisation



STOXX Global Digitalisation Index

Review additions & deletions¹⁾

Change summary		
	Post- Rebalance	Pre-Rebalance
Number of holdings	198	188



Review turnover: 14.19%

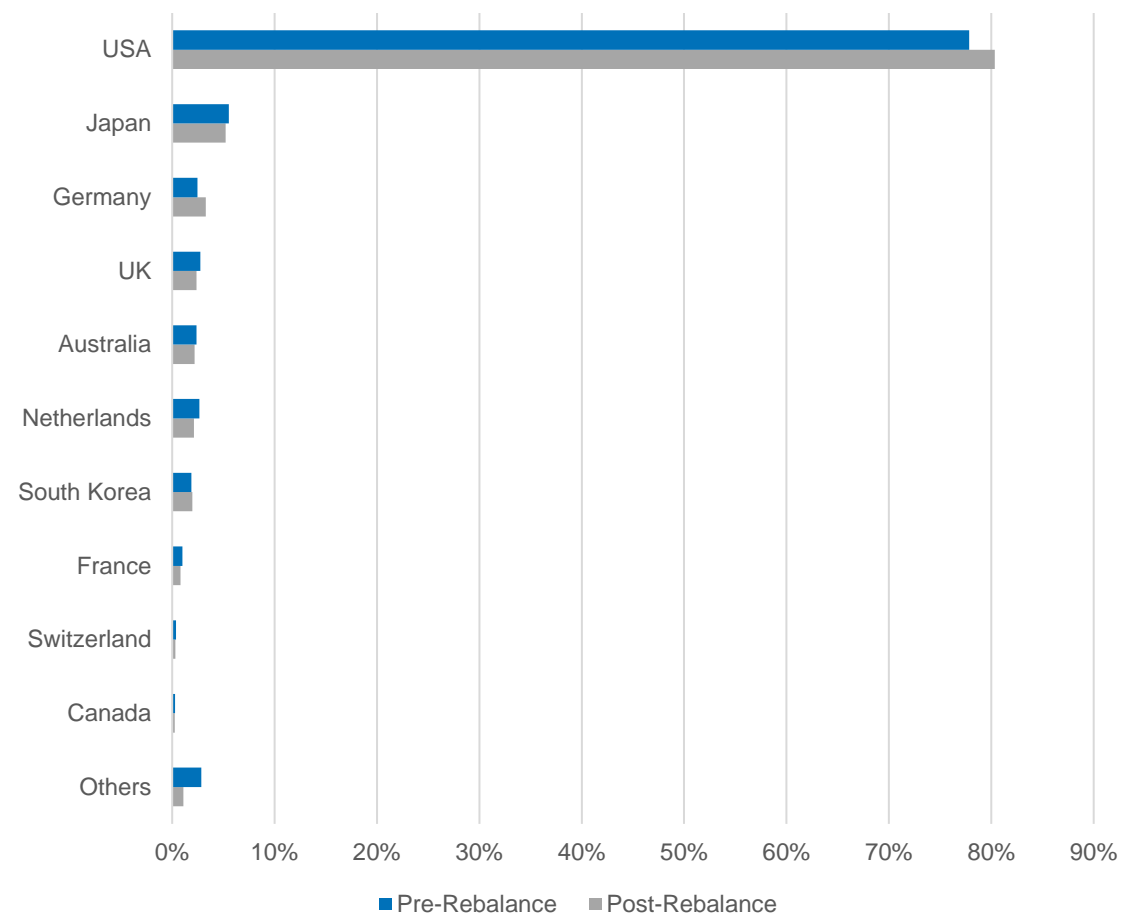
Top additions			
Security	Industry	Country	Weight
ACV AUCTIONS A	Consumer Discretionary	USA	0.15
NCR VOYIX	Technology	USA	0.11
SILICON2	Consumer Discretionary	South Korea	0.09
VISIONAL	Industrials	Japan	0.07
INTAPP	Technology	USA	0.07
IFAST	Financials	Singapore	0.06
INFOCOM	Technology	Japan	0.06
TRUSTPILOT GROUP	Technology	UK	0.05
TEMPLE & WEBSTER GP.	Consumer Discretionary	Australia	0.05
INFIBEAM AVENUES	Industrials	India	0.05

Top deletions			
Security	Industry	Country	Weight
Naspers Ltd	Technology	South Africa	1.72
Prosus	Technology	Netherlands	1.60
WILLIAMS SONOMA	Consumer Discretionary	USA	1.48
OPENDOOR TECHNOLOGIES	Real Estate	USA	0.08
SERCOMM	Telecommunications	Taiwan	0.07
BPOST SA	Industrials	Belgium	0.02
RUMBLE A	Technology	USA	0.02
TUCOWS 'A'	Technology	USA	0.01
FAWRY FOR BKG.TECH	Industrials	Egypt	0.01
ANGI	Consumer Discretionary	USA	0.01

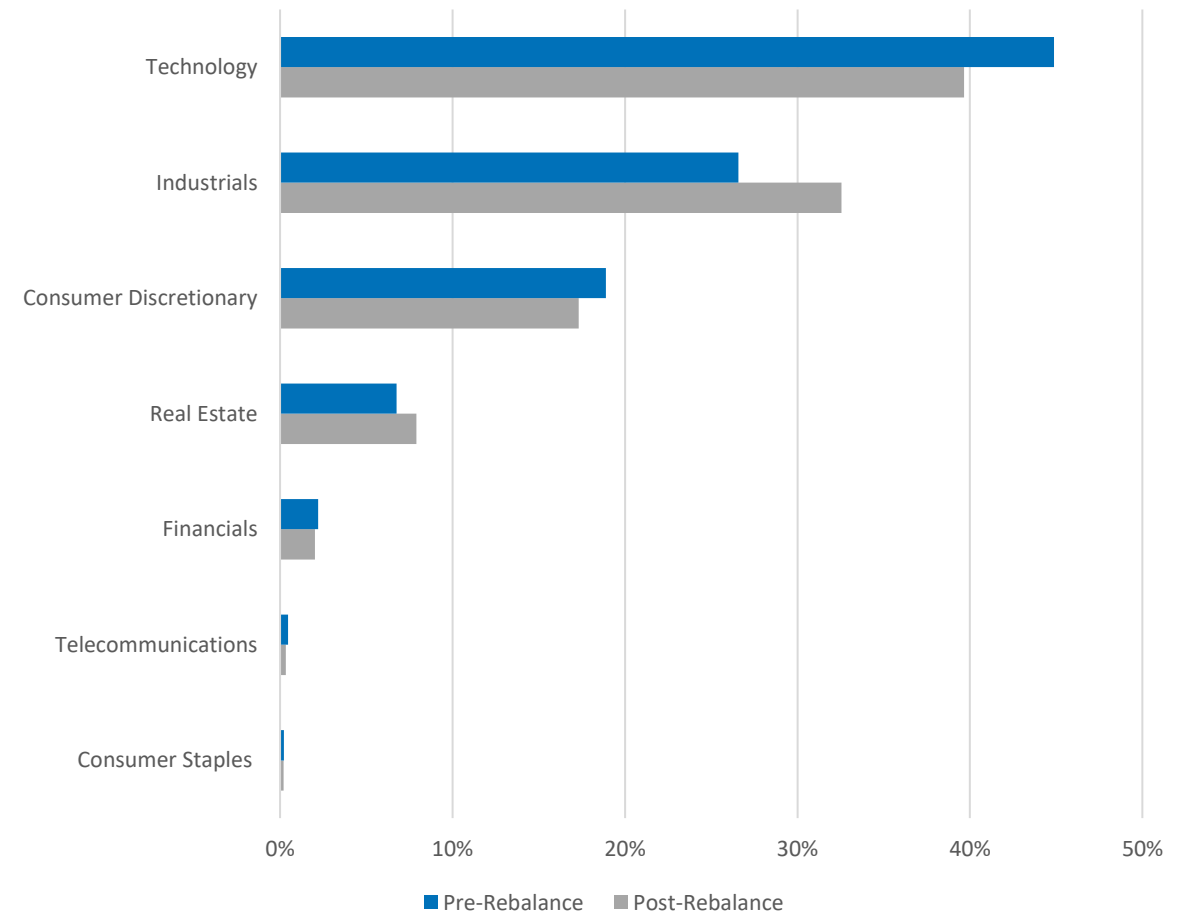
STOXX Global Digitalisation Index

Country and ICB industry allocation pre- and post-rebalance¹⁾

Top 10 Country Allocation



ICB Industry Allocation



STOXX Global Digitalisation Index

Exclusions due to ESG screens¹⁾

Security	Reason
INPOST	This security is involved in controversial weapons activities
Prosus	This security failed the product involvement check
ALLEGRO.EU	This security failed the product involvement check
VTEX A	The product involvements value is missing
BLEND LABS A	The product involvements value is missing
RUMBLE A	The product involvements value is missing
CCC INTELLIGENT SOLUTIONS	This security is involved in controversial weapons activities
REDDIT A	The product involvements value is missing
THE REALREAL	The product involvements value is missing
IAC/INTERACTIVECORP	This security failed the product involvement check
Naspers Ltd	This security failed the product involvement check

1) Data as of June 06, 2024

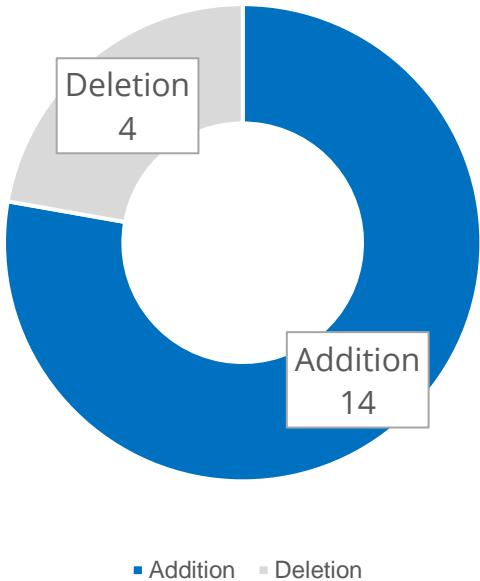
STOXX® Global Digital Security



STOXX Global Digital Security Index

Review additions & deletions¹⁾

Change summary		
	Post- Rebalance	Pre-Rebalance
Number of holdings	111	101



Review turnover: 15.95%

Top additions			
Security	Industry	Country	Weight
Tech Mahindra	Technology	India	1.60
Wipro Ltd	Technology	India	1.60
DOCUSIGN	Technology	USA	1.57
ASGN	Industrials	USA	1.51
COMPUTACENTER	Technology	UK	1.16
NAPCO SECURITY TECHS.	Industrials	USA	0.65
ARLO TECHNOLOGIES	Consumer Discretionary	USA	0.50
CANCOM	Technology	Germany	0.43
DIGI INTERNATIONAL	Telecommunications	USA	0.32
NEXT VISION STABILIZED SYSTEMS	Industrials	Israel	0.31

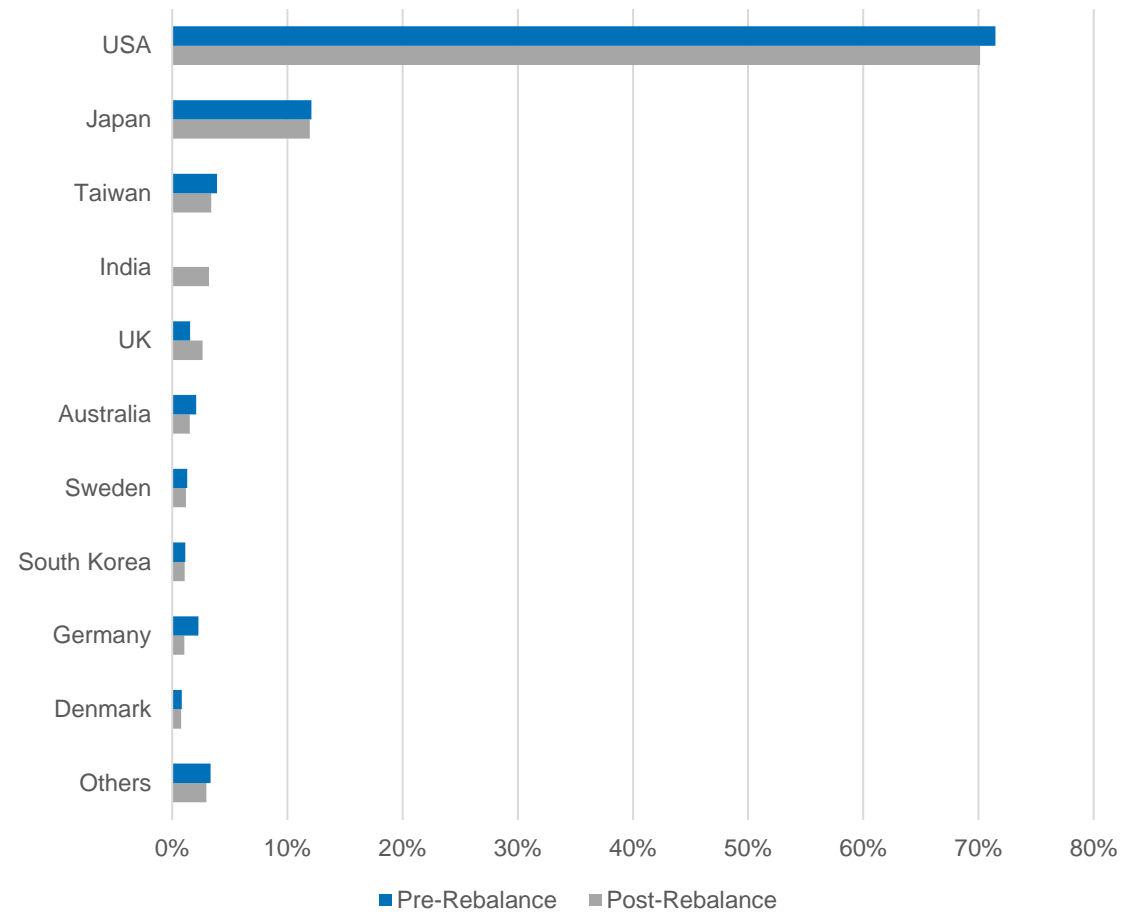
Top deletions			
Security	Industry	Country	Weight
BECHTLE	Technology	Germany	1.61936
TIETOEVRY	Technology	Finland	0.76654
NEC NETWORKS & SY.INTG.	Technology	Japan	0.55669
FDM GROUP	Industrials	UK	0.19886

1) Data as of June 24, 2024

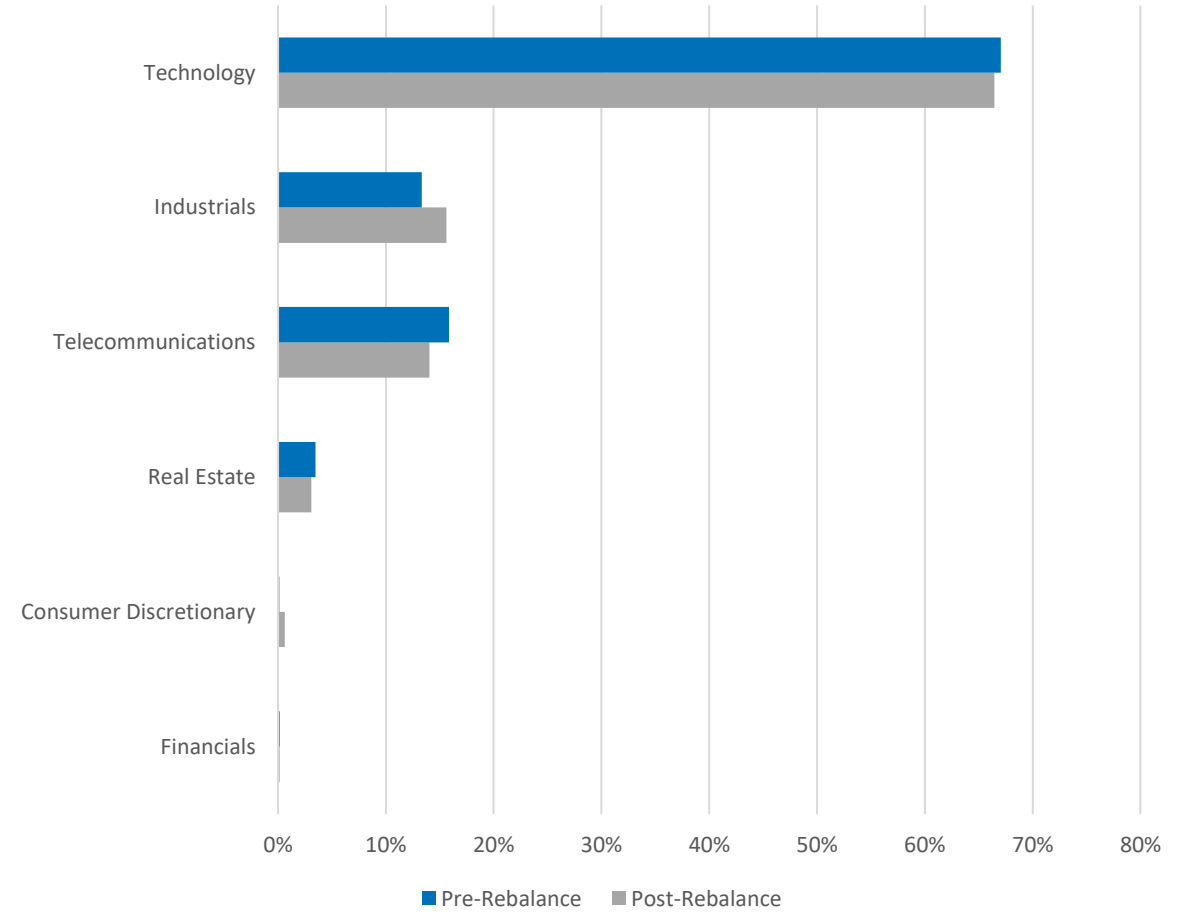
STOXX Global Digital Security Index

Country and ICB industry allocation pre- and post-rebalance¹⁾

Top 10 Country Allocation



ICB Industry Allocation



1) Data as of June 24, 2024

STOXX Global Digital Security Index

Exclusions due to ESG screens¹⁾

Security	Reason
CACI INTERNATIONAL 'A'	This security is involved in controversial weapons activities
JOONGANG ADVANCED MATERIALS	The product involvements value is missing
TELOS CORPORATION	The product involvements value is missing
SCIENCE APPS INTL	This security failed the product involvement check

1) Data as of June 06, 2024

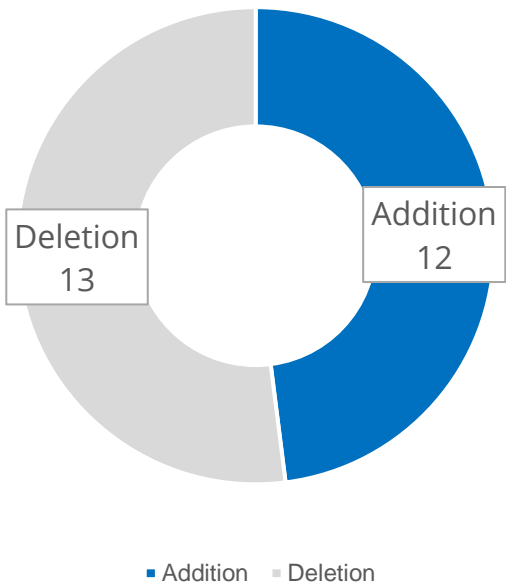
STOXX® Global Digital Entertainment and Education



STOXX Global Digital Entertainment and Education Index

Review additions & deletions¹⁾

Change summary		
	Post- Rebalance	Pre-Rebalance
Number of holdings	84	85



Review turnover: 12.37%

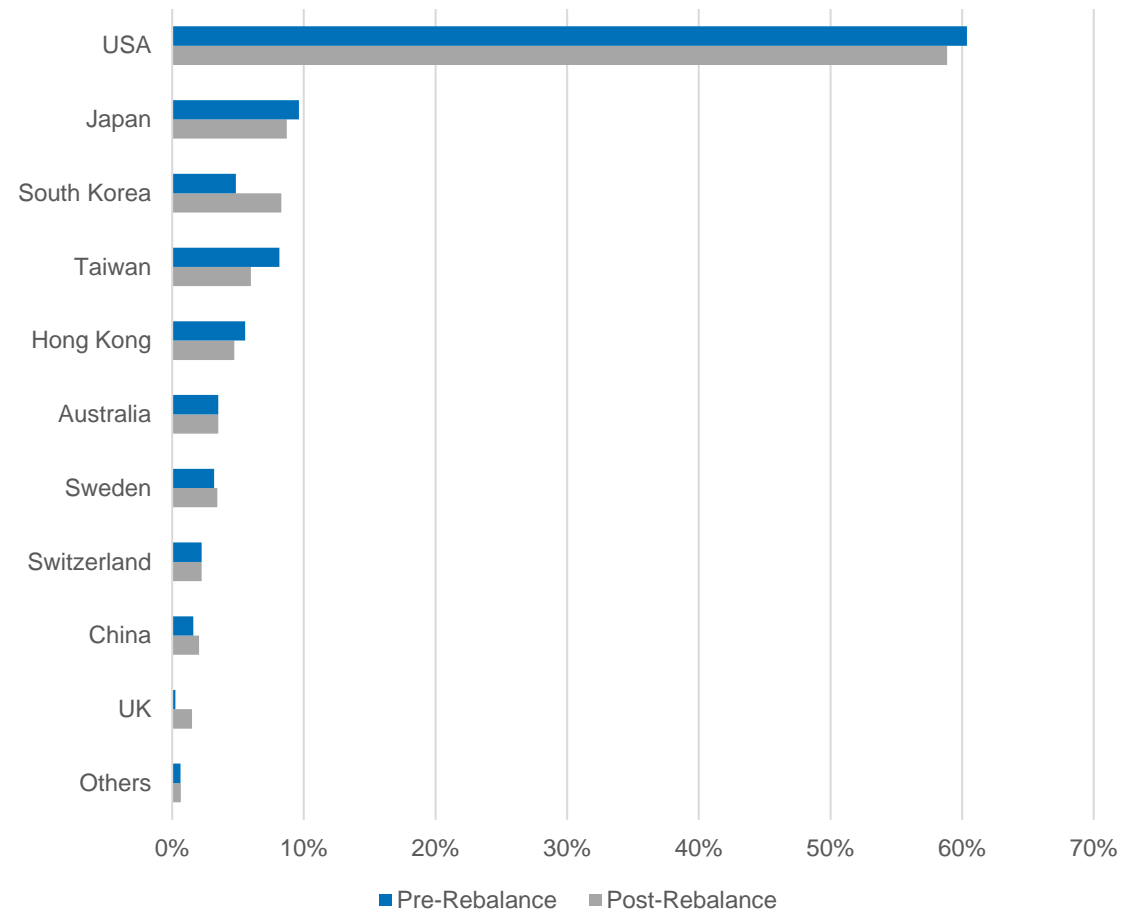
Top additions			
Security	Industry	Country	Weight
PEARSON	Consumer Discretionary	UK	1.27
KRAFTON	Consumer Discretionary	South Korea	1.11
HARMONIC	Telecommunications	USA	0.19
PELOTON INTERACTIVE A	Consumer Discretionary	USA	0.19
ADEIA	Technology	USA	0.18
SOUNDHOUND AI A	Technology	USA	0.18
PUBMATIC A	Technology	USA	0.12
Clevo Co	Technology	Taiwan	0.12
TCL ELECTRONICS HOLDINGS	Consumer Discretionary	China	0.10
INTEGRAL AD SCIENCE HOLDING	Consumer Discretionary	USA	0.10

Top deletions			
Security	Industry	Country	Weight
Liteon Tech	Technology	Taiwan	1.08
CYBERAGENT	Technology	Japan	0.37
Sharp Corp.	Technology	Japan	0.21
SPORTRADAR GROUP A	Technology	USA	0.12
UDEMY	Consumer Discretionary	USA	0.10
XD	Consumer Discretionary	Hong Kong	0.10
NETDRAGON WEBSOFT	Consumer Discretionary	Hong Kong	0.06
IGG	Consumer Discretionary	Hong Kong	0.05
GOLFZON	Consumer Discretionary	South Korea	0.03
NEOWIZ	Consumer Discretionary	South Korea	0.03

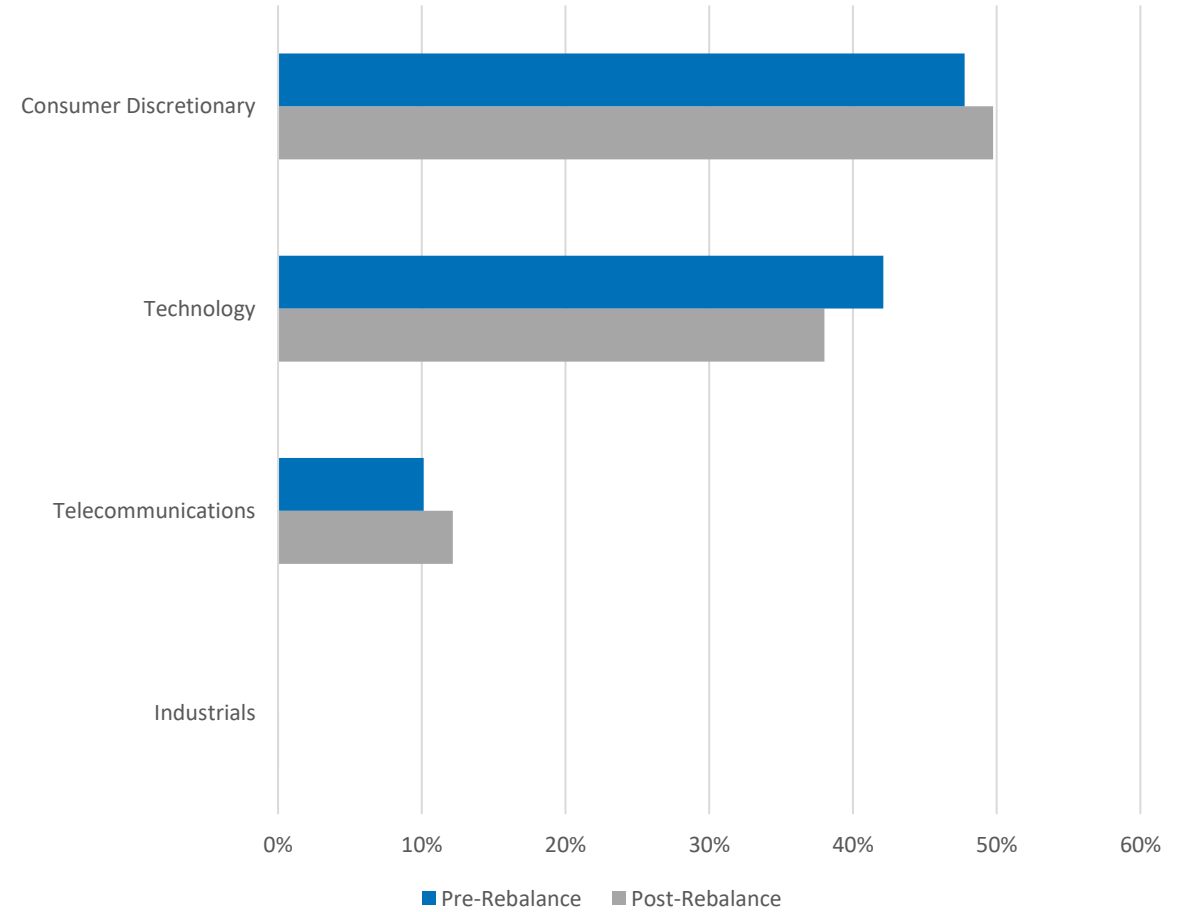
STOXX Global Digital Entertainment and Education Index

Country and ICB industry allocation pre- and post-rebalance¹⁾

Top 10 Country Allocation



ICB Industry Allocation



1) Data as of June 24, 2024

STOXX Global Digital Entertainment and Education Index

Exclusions due to ESG screens¹⁾

Security	Reason
Sega Sammy Holdings Inc.	This security failed the product involvement check
FOSTER ELECTRIC	The product involvements value is missing
MARS GROUP HOLDINGS	This security failed the ESG risk rating check
NEXON Games	This security failed the ESG risk rating check
LIGHT & WONDER	This security has 'high' ESG risk rating and controversy rating higher than category 2
DRAFTKINGS A	This security has 'high' ESG risk rating and controversy rating higher than category 2
META PLATFORMS CLASS A	This security has 'high' ESG risk rating and controversy rating higher than category 2
SPORTRADAR GROUP A	This security failed the ESG risk rating check
RUMBLE A	The product involvements value is missing
REDDIT A	The product involvements value is missing

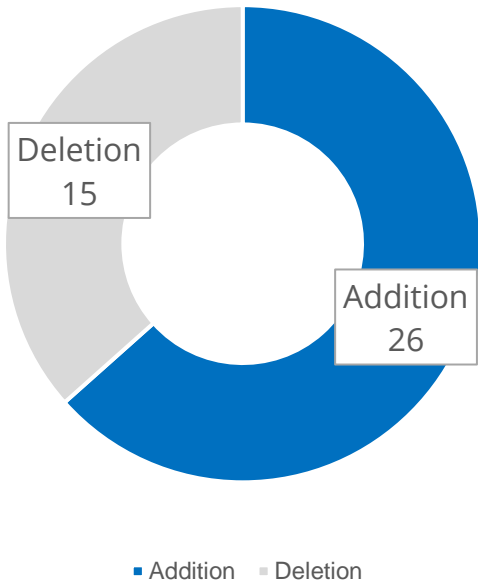
1) Data as of June 06, 2024

STOXX® Global Smart City Infrastructure

STOXX Global Smart City Infrastructure Index

Review additions & deletions¹⁾

Change summary		
	Post- Rebalance	Pre-Rebalance
Number of holdings	154	143



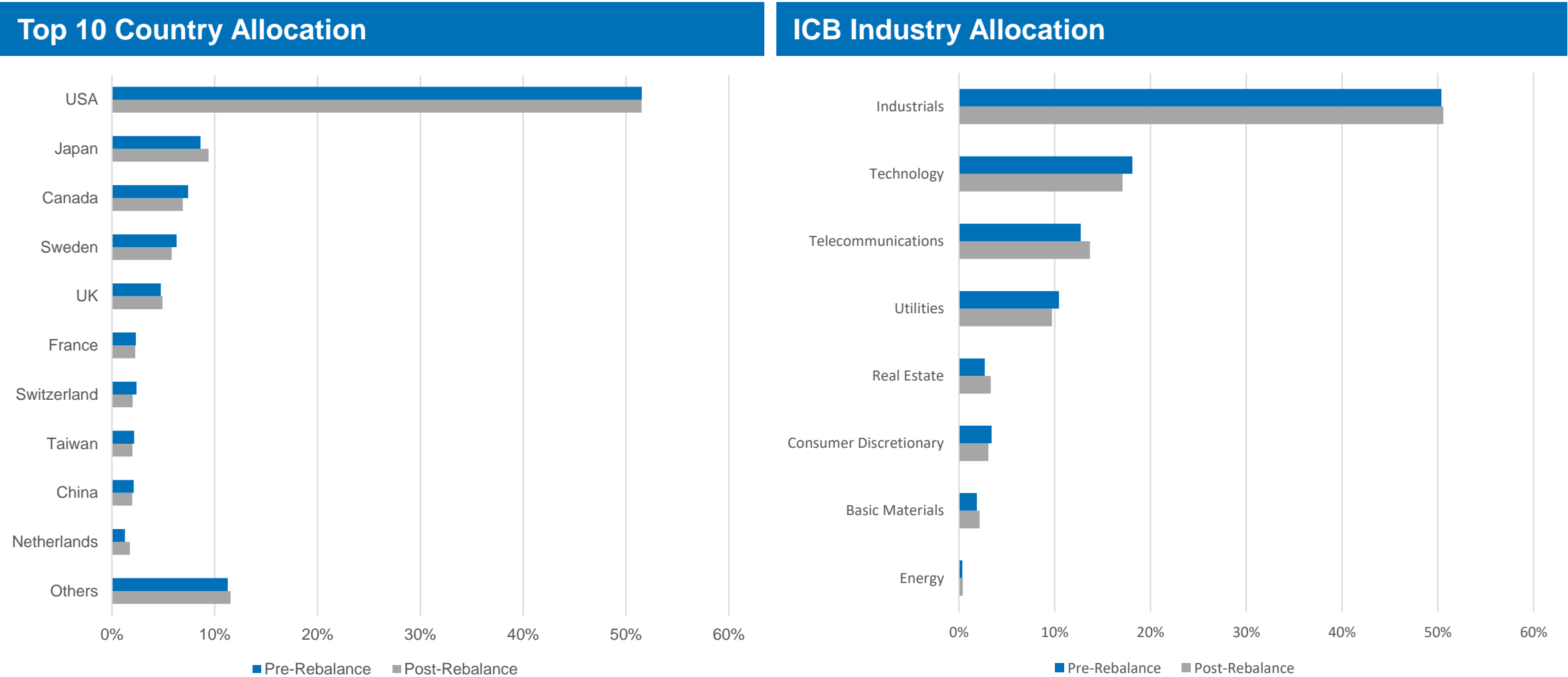
Review turnover: 15.68%

Top additions			
Security	Industry	Country	Weight
AECOM	Industrials	USA	1.17
UBER TECHNOLOGIES	Consumer Discretionary	USA	1.13
EATON CORP. PLC	Industrials	USA	1.12
Veralto Corp.	Industrials	USA	1.10
INDUS TOWERS	Telecommunications	India	1.08
CREDO TECHNOLOGY GROUP HOLDING	Technology	USA	0.83
SIGNIFY	Industrials	Netherlands	0.70
MUELLER WATER PRODUCTS	Industrials	USA	0.59
SHO-BOND HOLDINGS	Industrials	Japan	0.37
NEC NETWORKS & SY.INTG.	Technology	Japan	0.30

Top deletions			
Security	Industry	Country	Weight
GRAB HOLDINGS A	Consumer Discretionary	USA	1.04
KONE B	Industrials	Finland	0.91
FRONTDOOR	Consumer Discretionary	USA	0.76
CANCOM	Technology	Germany	0.31
SDIPTech	Industrials	Sweden	0.29
TOWER BERSAMA INFR.	Telecommunications	Indonesia	0.17
PFEIFFER VACUUM TECH.	Industrials	Germany	0.16
OPTEX GROUP	Industrials	Japan	0.10
OUSTER A	Technology	USA	0.09
REALORD GROUP HOLDINGS	Utilities	Hong Kong	0.08

STOXX Global Smart City Infrastructure Index

Country and ICB industry allocation pre- and post-rebalance¹⁾



1) Data as of June 24, 2024
33 | Copyright © 2024 STOXX Ltd.

STOXX Global Smart City Infrastructure Index

Exclusions due to ESG screens¹⁾

Security	Reason
TOMRA SYSTEMS	This security failed the product involvement check
Central Japan Railway Co.	This security failed the product involvement check
Dowa Holdings Co. Ltd.	This security failed the product involvement check
East Japan Railway Co.	This security failed the product involvement check
Downer EDI Ltd.	This security has 'high' ESG risk rating and controversy rating higher than category 2
Keisei Electric Railway Co. Lt	This security failed the product involvement check
INFRONEER Holdings	This security failed the ESG risk rating check
Mitsubishi Materials Corp.	This security failed the ESG risk rating check
ZIJIN MINING GROUP H	This security has 'high' ESG risk rating and controversy rating higher than category 2
TORISHIMA PUMP MNFG.	This security failed the ESG risk rating check
West Japan Railway Co.	This security failed the product involvement check

Security	Reason
BRAINCHIP HOLDINGS	This security failed the ESG risk rating check
BURCKHARDT CMPSN.HLDG.	This security failed the product involvement check
GLOBAL ATOMIC	This security failed the ESG risk rating check
CACI INTERNATIONAL 'A'	This security is involved in controversial weapons activities
CHINA ENERGY ENGR.'H'	This security failed the product involvement check
VEOLIA ENVIRONNEMENT	This security failed the product involvement check
Flowserve Corp.	This security failed the product involvement check
Technip Energies	This security failed the product involvement check
TRIMEGAH BANGUN PERSADA	This security failed the ESG risk rating check
RAIL VIKAS NIGAM	This security failed the ESG risk rating check
NBCC (INDIA)	This security failed the ESG risk rating check

¹⁾ Data as of June 06, 2024

STOXX Global Smart City Infrastructure Index

Exclusions due to ESG screens¹⁾

Security	Reason
SEIKITOKYU KOGYO	This security failed the ESG risk rating check
NAGANO KEIKI	The product involvements value is missing
FIXSTARS	This security failed the ESG risk rating check
NOMURA MICRO SCIENCE	This security failed the ESG risk rating check
MIRAI INDUSTRY	This security failed the ESG risk rating check
KAWADA TECHNOLOGIES	This security failed the ESG risk rating check
KEPCO E&C	This security failed the product involvement check
JOONGANG ADVANCED MATERIALS	The product involvements value is missing
FUGRO	This security failed the product involvement check
LINK MOBILITY GROUP HOLDINGS	The product involvements value is missing
KEPPEL INFR.TRUST	This security failed the product involvement check

Security	Reason
KONTROLMATIK TEKNOLOJİ MUHENDİ	This security failed the ESG risk rating check
Altek	This security failed the ESG risk rating check
CTCI Corp	This security failed the product involvement check
Rechi	This security failed the ESG risk rating check
COGNYTE SOFTWARE	The product involvements value is missing
CONSTRUCTION PARTNERS A	This security failed the ESG risk rating check
OUSTER A	The product involvements value is missing
CELLEBRITE DI	The product involvements value is missing
JOBY AVIATION A	This security failed the ESG risk rating check
ASPEN AEROGELS	This security failed the product involvement check

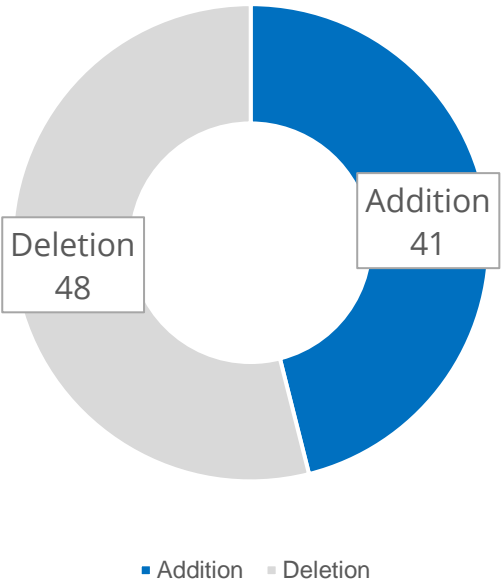
¹⁾ Data as of June 06, 2024

STOXX® Global Electric Vehicles & Driving Technology

STOXX Global Electric Vehicles & Driving Technology Index

Review additions & deletions¹⁾

Change summary		
	Post- Rebalance	Pre-Rebalance
Number of holdings	88	95



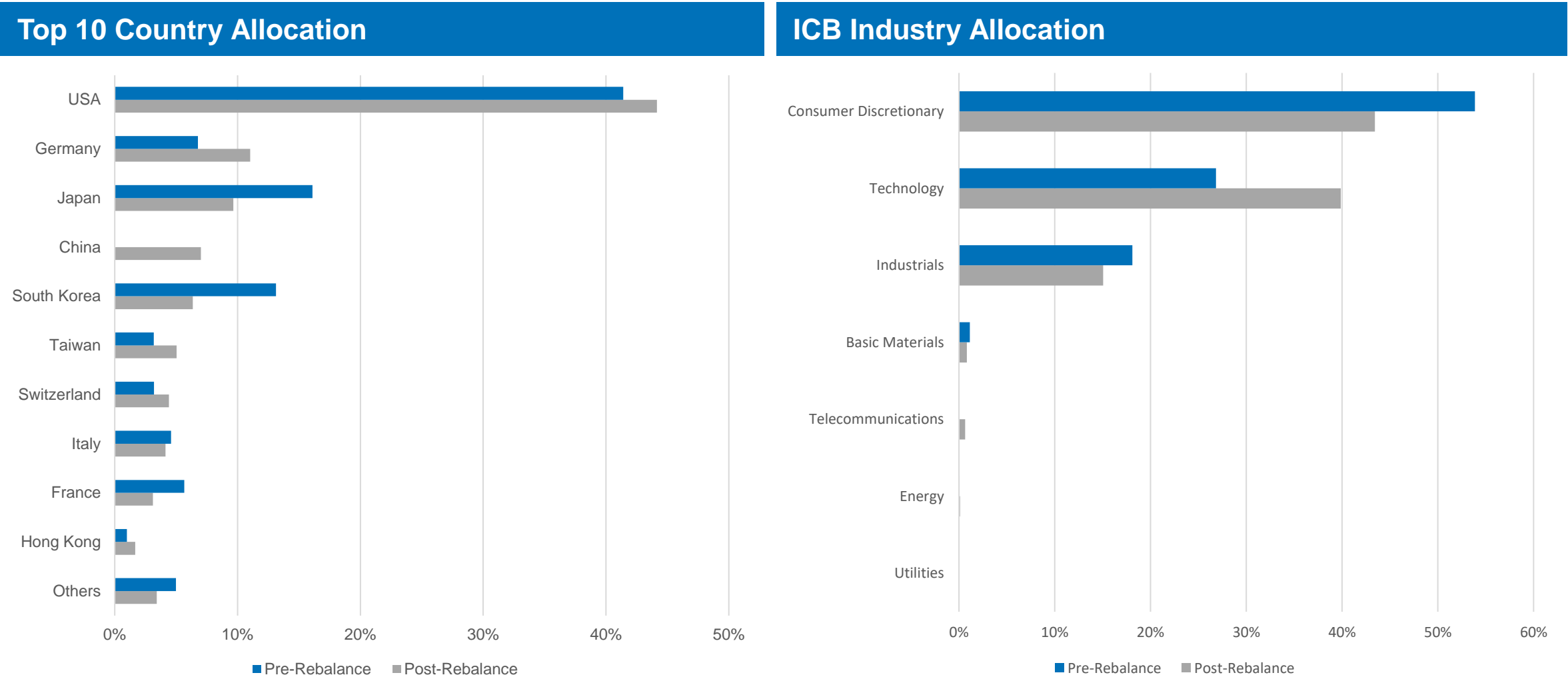
Review turnover: 52.13%

Top additions			
Security	Industry	Country	Weight
ADVANCED MICRO DEVICES	Technology	USA	4.48
NXP SEMICONDUCTORS	Technology	USA	4.31
SKYWORKS SLTN.	Technology	USA	3.38
LI AUTO 'A'	Consumer Discretionary	China	2.24
PORSCHE AUTOMOBIL HLDG PREF	Consumer Discretionary	Germany	1.38
CONTEMPORARY AMPEREX TEC (CCS)	Industrials	China	1.33
SAMVARDHANA MOTHERSON INTERNAT	Consumer Discretionary	India	1.31
XPENG 'A'	Consumer Discretionary	China	1.15
SUNNY OPTICAL TECH.(GP.)	Technology	China	0.88
SPECTRIS	Industrials	UK	0.76

Top deletions			
Security	Industry	Country	Weight
EATON CORP. PLC	Industrials	USA	3.71
Garmin Ltd.	Consumer Discretionary	USA	3.33
KIA CORPORATION	Consumer Discretionary	South Korea	3.22
SCHNEIDER ELECTRIC	Industrials	France	2.99
GENERAL MOTORS	Consumer Discretionary	USA	2.90
Suzuki Motor Corp.	Consumer Discretionary	Japan	2.80
STELLANTIS	Consumer Discretionary	Italy	2.71
Hyundai Motor Co	Consumer Discretionary	South Korea	2.40
Honda Motor Co. Ltd.	Consumer Discretionary	Japan	2.28
Sumitomo Electric Industries L	Consumer Discretionary	Japan	2.11

STOXX Global Electric Vehicles & Driving Technology Index

Country and ICB industry allocation pre- and post-rebalance¹⁾



1) Data as of June 24, 2024

STOXX Global Electric Vehicles & Driving Technology Index

Exclusions due to ESG screens¹⁾

Security	Reason
BYD 'H'	This security failed the product involvement check
Huagong 'A' (CCS)	This security failed the product involvement check
BYD 'A' (CCS)	This security failed the product involvement check
HESAI GROUP SPONSORED ADR	The product involvements value is missing
EVE ENERGY 'A' (CCS)	This security failed the product involvement check
ELECTREON WIRELESS	The product involvements value is missing
LG Chem Ltd	This security failed the product involvement check
LG CHEM 1PF	This security failed the product involvement check
LG ENERGY SOLUTION	This security failed the product involvement check

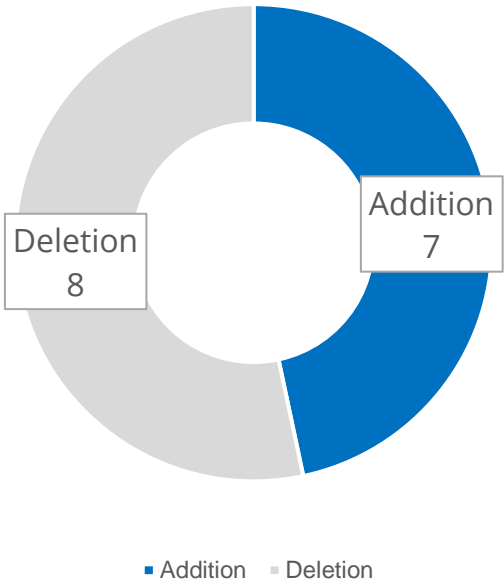
1) Data as of June 06, 2024

STOXX® Global Energy Storage & Hydrogen

STOXX Global Energy Storage & Hydrogen

Review additions & deletions¹⁾

Change summary		
	Post- Rebalance	Pre-Rebalance
Number of holdings	55	56



Review turnover: 34.80%

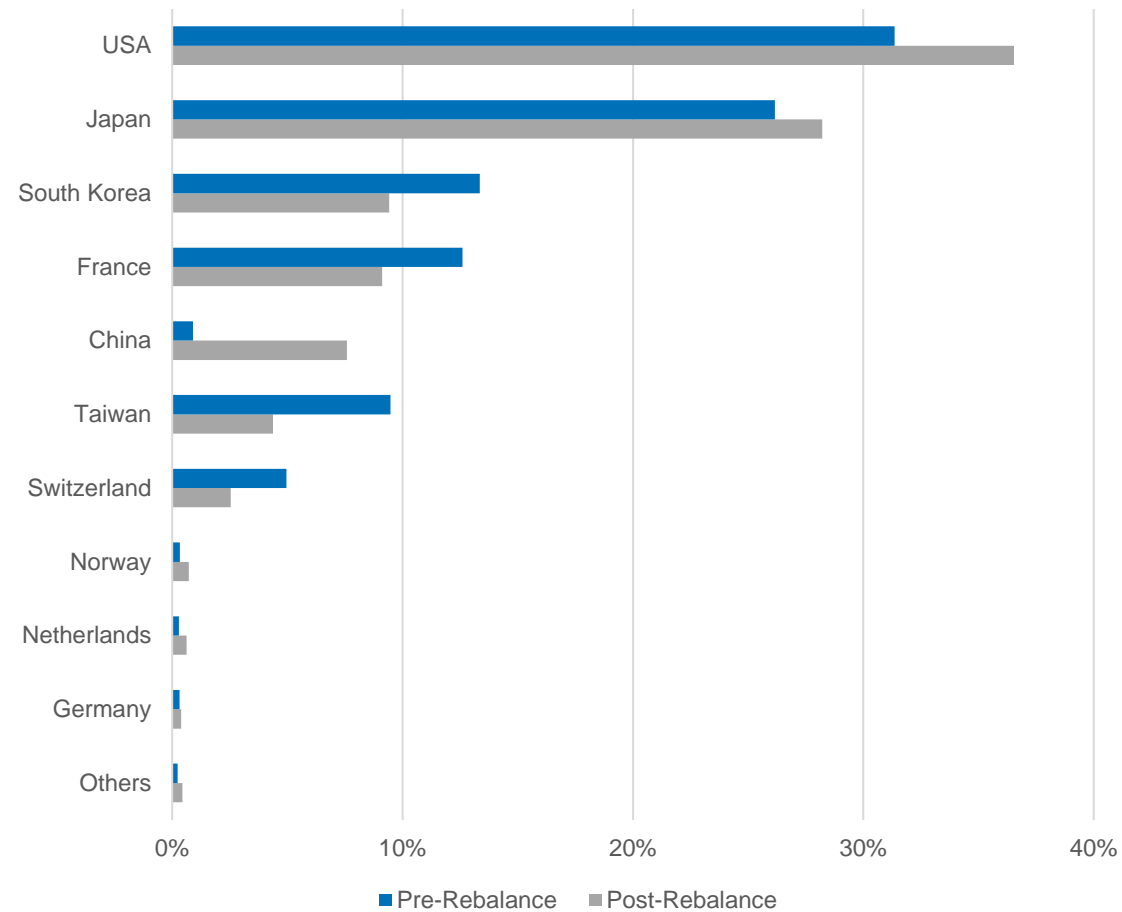
Top additions			
Security	Industry	Country	Weight
CONTEMPORARY AMPEREX TEC (CCS)	Industrials	China	5.63
ENPHASE ENERGY	Energy	USA	5.13
KAORI HEAT TREATMENT	Industrials	Taiwan	1.07
PHIHONG TECHNOLOGY	Industrials	Taiwan	0.44
Darfon	Technology	Taiwan	0.38
CERES POWER HOLDINGS	Energy	UK	0.23
Kolon Industry	Basic Materials	South Korea	0.04

Top deletions			
Security	Industry	Country	Weight
LG ENERGY SOLUTION	Industrials	South Korea	3.93
LG Chem Ltd	Industrials	South Korea	3.81
MITSUBISHI CHEMICAL GROUP	Basic Materials	Japan	2.96
ENOVIX	Industrials	USA	0.63
JSR Corp.	Basic Materials	Japan	0.45
LG CHEM 1PF	Industrials	South Korea	0.43
Mitsui Mining & Smelting Co. L	Basic Materials	Japan	0.14
BLINK CHARGING	Consumer Discretionary	USA	0.06

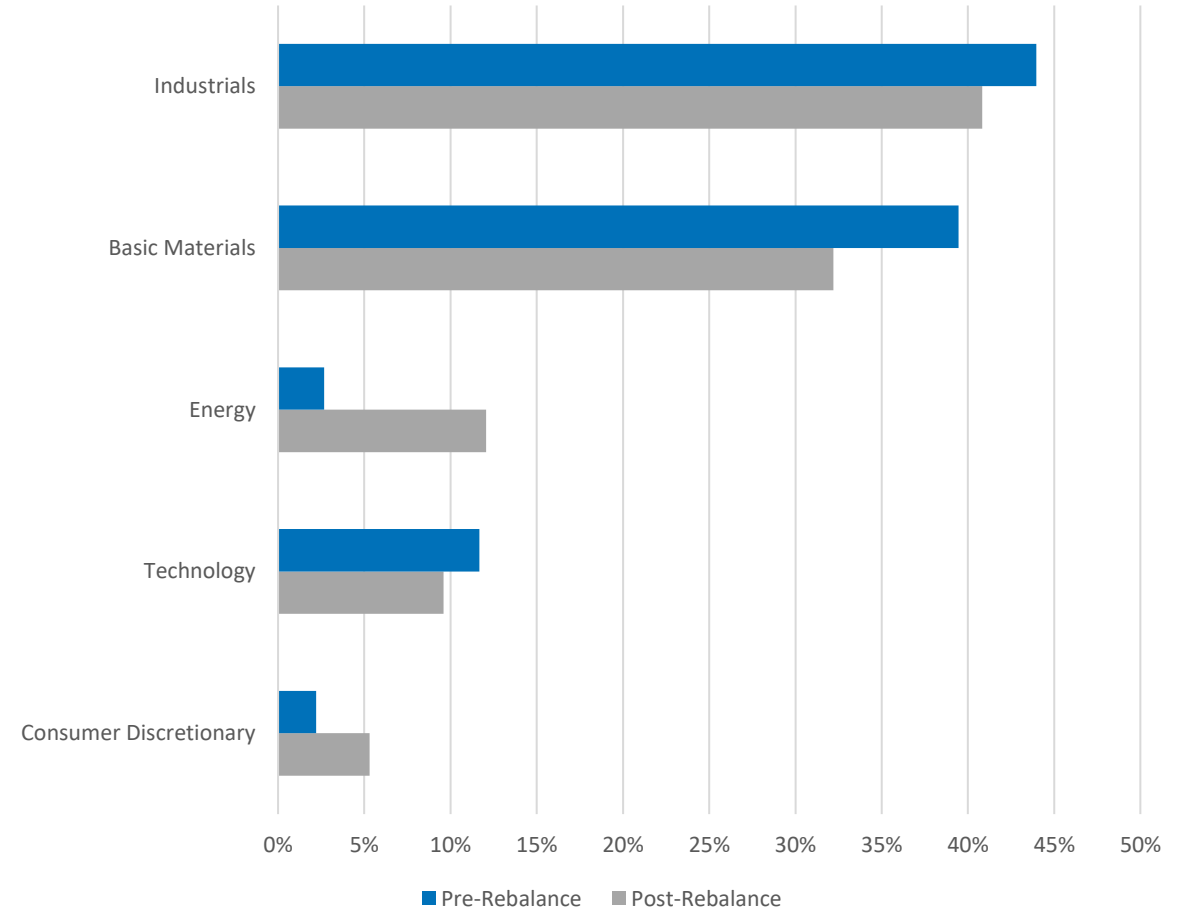
STOXX Global Energy Storage & Hydrogen

Country and ICB industry allocation pre- and post-rebalance¹⁾

Top 10 Country Allocation



ICB Industry Allocation



1) Data as of June 24, 2024

STOXX Global Energy Storage & Hydrogen

Exclusions due to ESG screens¹⁾

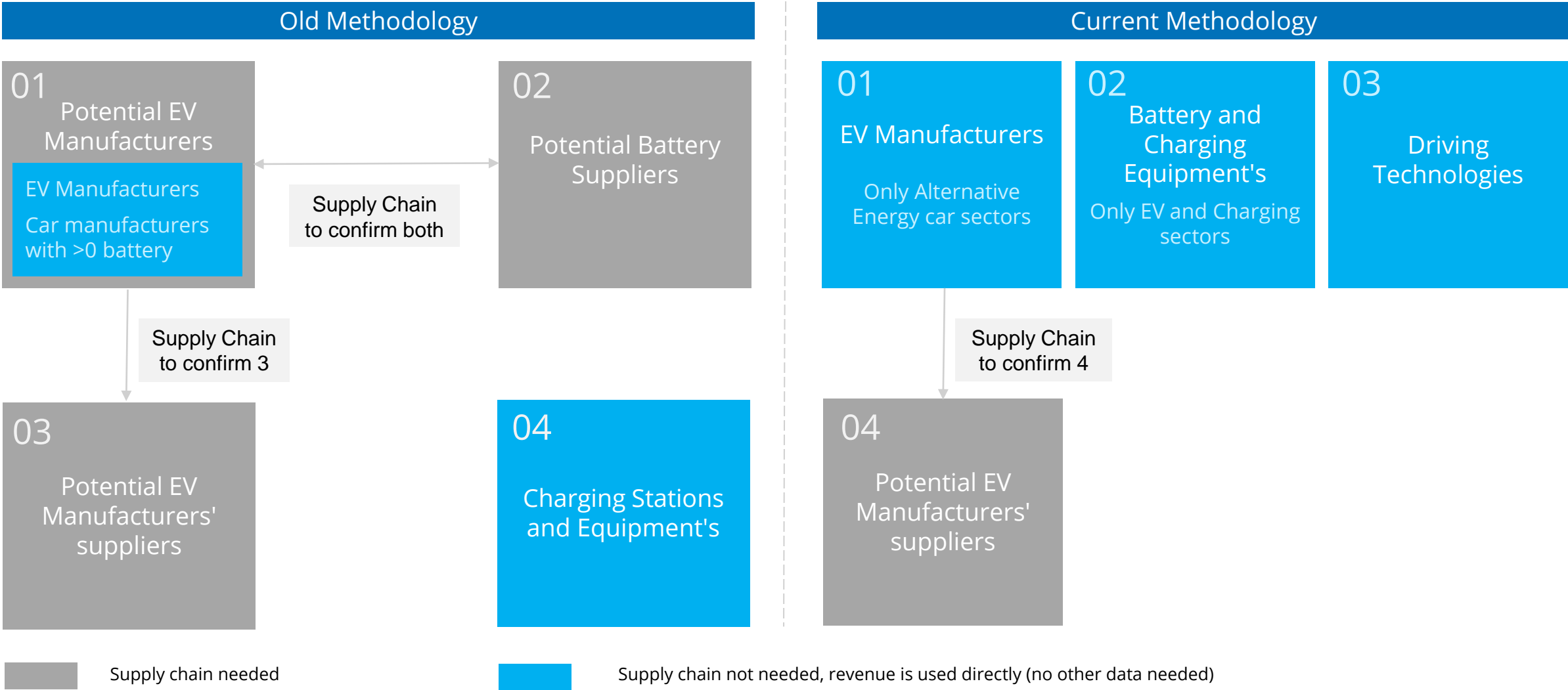
Security	Reason
LG CHEM 1PF	This security failed the product involvement check
LG Chem Ltd	This security failed the product involvement check
BASF	This security failed the product involvement check
Sumitomo Chemical Co. Ltd.	This security failed the product involvement check
LG ENERGY SOLUTION	This security failed the product involvement check
UBE	This security failed the product involvement check
ELECTREON WIRELESS	This security is involved in non compliant activities
VITZROCELL	This security has controversy rating of category 5
EVE ENERGY 'A' (CCS)	This security failed the product involvement check

1) Data as of June 06, 2024

Appendix



STOXX Global Electric Vehicles & Driving Technology Index



SI Commitment Table

Fund	Proposed Commitment
Global Ageing Population	20.0%
Global Breakthrough Healthcare	50.0%
Global Electric Vehicles & Driving Technology	20.0%
Global Smart City Infrastructure	20.0%
Global Automation & Robotics	5.0%
Global Digital Security	5.0%
Global Digitalisation	5.0%
Global Digital Entertainment and Education	5.0%
Energy Storage & Hydrogen	35.0%



Thank You



STOxxx

Disclaimer

STOXX, Deutsche Boerse Group 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, Deutsche Boerse Group 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, Deutsche Boerse Group 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, Deutsche Boerse Group or their licensors, research partners or data providers.