STOXX® Thematic Indices

Position portfolios for growth, targeting broad, disruptive and forward-looking trends changing our society

Seismic shifts in the environment, demographics and technology — known as megatrends — are globally transforming politics, economics and consumer behavior. Thematic investing positions portfolios for growth seeking the beneficiaries of these broad and disruptive developments changing our society.

Our thematic indices focus on companies from various industries honing in on a range of structural concepts with long-term economic impact. They attempt to identify current megatrends with future impact using a rules-based, transparent, and systematic approach. The indices are used as underlyings for ETFs, mutual funds, structured products and exchange-traded derivatives.

Megatrend categories

1. Environment
   Increasing societal awareness of environmental and sustainability issues that are impacting our quality of life.

2. Future technology
   Technological advancements that are changing our daily lives.

3. Socio-demographics
   Shifts in global demographics will bring significant challenges and opportunities for societies and businesses.

The STOXX difference

Expertise
Dedicated thematic product developers researching new themes, allowing us to identify emerging trends ahead of the competition.

Long-term view
Solutions that are intended to span business cycles and focus on megatrends rather than short-termism.

Partnerships
We work closely with clients from idea generation to launch while drawing from both external and internal expertise.

Customization
Our expertise allows us to tweak a concept, amend the starting universe, and apply additional data sets if needed.

Open architecture
You can benefit from our partnerships with leading data providers, which are breaking ground in analytical methods to help accurately identify sources of thematic premia.
The process

1. **Revenue exposure**
   - Considering revenue exposure to pre-defined sectors.
   - Use of industry classification data to identify relevant sectors.

2. **Artificial intelligence**
   - Applying natural language processing techniques to interpret unstructured data.
   - Use of knowledge discovery software, leveraging machine learning and computational linguistics.

3. **Patent analysis**
   - Patent data is analyzed to capture companies that are market leaders.
   - Use of patent quality and specialization scores to identify innovators in the identified segments.

Index methodology

A closer look: Index construction for revenue-based thematic indices

**Universe**

The index universe is the STOXX Developed and Emerging Markets TMI.

**Filter**

Only those companies with 3-month median daily trading value above one million EUR are considered.

**Selection**

Companies are included in the index if they generate more than 50% of their revenues from the identified sectors, related to each theme.

**Weighting**

The selected index components are weighted based on free-float market capitalization, adjusted for revenue exposure from the identified sectors. Dual listed companies and/or multiple share classes are represented by the most liquid stock.

For illustrative purposes only. The STOXX Index Methodology Guide provides full details.

When it comes to thematic investing, there is not a one size fits all approach. Therefore, we utilize different methodologies for index construction.
STOXX thematic index offering

### Environment

- STOXX Global Electric Vehicles & Driving Technology
- STOXX Global Smart City Infrastructure

### Socio-demographics

- STOXX Global Ageing Population
- STOXX Global Pet Care
- STOXX Global Breakthrough Healthcare
- STOXX Global Sharing Economy
- STOXX Global Broad Infrastructure
- STOXX Global Sharing Economy Drivers
- STOXX Global Health & Weight Loss
- STOXX Global Global Video Gaming & eSports
- STOXX Global Housing & Construction
- STOXX Global USA ETF Industry
- STOXX Global Millennials
- STOXX Global Silver Economy
- STOXX Global Ageing Population
- STOXX Global Global Video Gaming & eSports
- STOXX Global Global Housing & Construction
- STOXX Global Global Millennials

### Future technology

- STOXX AI Global Artificial Intelligence
- STOXX Global Fintech
- STOXX Asia Technology 100
- STOXX Global Industry 4.0
- STOXX Global Artificial Intelligence
- STOXX Global Metaverse
- STOXX Global Automation & Robotics
- STOXX Global Next Generation Telecoms
- STOXX Global Digital Entertainment and Education
- STOXX Global Smart Cities
- STOXX Global Digital Security
- STOXX Global Smart Factory
- STOXX Global Digitalisation
- STOXX Global Electric Vehicles & Driving Technology
- STOXX Global Smart City Infrastructure
- STOXX Global Global Video Gaming & eSports
- STOXX Global Global Housing & Construction
- STOXX Global Global Millennials

For illustrative purposes only, not exhaustive.

### STOXX is a market leader for thematic indices in Europe

With roughly **9 billion AUM** in EMEA-domiciled thematic passive ETFs tracking STOXX indices, STOXX is a European market leader.

Source: Qontigo

---

STOXX Ltd. (STOXX) and Qontigo Index GmbH (together “Qontigo”) and its 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 indices and index data and exclude any liability in connection therewith. Qontigo and its 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 Qontigo or their licensors, research partners or data providers on the merits of that company. Financial instruments based on Qontigo’s STOXX® and DAX® indices or on any other indices supported by Qontigo are in no way sponsored, endorsed, sold or promoted by Qontigo or their licensors, research partners or data providers. STOXX is a registered trademark of STOXX Ltd., Zug, Switzerland.

---

To learn more about Qontigo, please contact us, or visit [qontigo.com](http://qontigo.com)