

ISTOXX® GLOBAL PROFITABILITY SELECT 30 INDEX

Index description

The iSTOXX Global Profitability Select 30 Index is comprised of 30 profitable, liquid stocks with low volatility and high dividend yields.

The stocks from the STOXX Global 1800 index are ranked based on four profitability metrics and the most profitable ones per industry are eligible for selection. The four profitability metrics are the Return on Assets, the Operating Cash Flow to Total Assets ratio, the Change in Return on Assets and the Negative Accruals. The final index screens select stocks with the lowest volatility and highest dividend yields.

Key facts

»The index is comprised of 30 profitable, liquid stocks with low volatility and high dividend yield

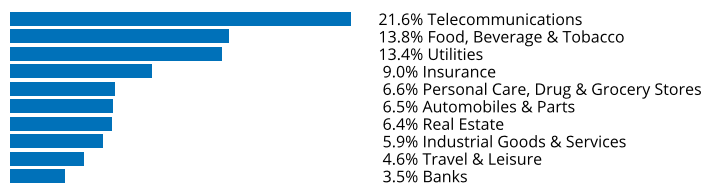
»The index allows targeted investment in companies with strong profitability indicators

»Liquidity filters ensure replicability

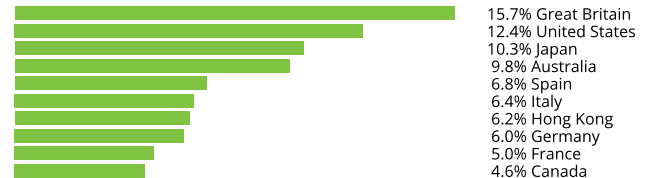
Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
iSTOXX Global Profitability Select 30 Index	N/A	107.6	3.6	3.4	5.3	2.9	5.0	2.7	175.7
STOXX Global 1800 Index	62,932.9	57,044.5	31.7	11.1	2,903.0	1.4	5.1	0.0	2.7

Supersector weighting (top 10)



Country weighting



Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Global Profitability Select 30 Index	2.2	4.6	4.4	23.6	9.5	N/A	N/A	4.5	7.4	1.9
STOXX Global 1800 Index	6.1	15.0	19.1	41.2	56.4	N/A	N/A	19.3	12.3	9.5
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
iSTOXX Global Profitability Select 30 Index	9.3	11.3	16.4	14.4	17.9	N/A	N/A	0.1	0.5	0.1
STOXX Global 1800 Index	10.6	12.0	16.6	15.6	18.1	N/A	N/A	0.9	0.8	0.5
Index to benchmark	Correlation					Tracking error (%)				
iSTOXX Global Profitability Select 30 Index	0.7	0.7	0.7	0.7	0.8	7.0	9.6	12.0	12.2	12.1
Index to benchmark	Beta					Annualized information ratio				
iSTOXX Global Profitability Select 30 Index	0.6	0.6	0.7	0.6	0.8	-6.4	-2.1	-1.2	-0.4	-0.7

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

² Based on EURIBOR1M

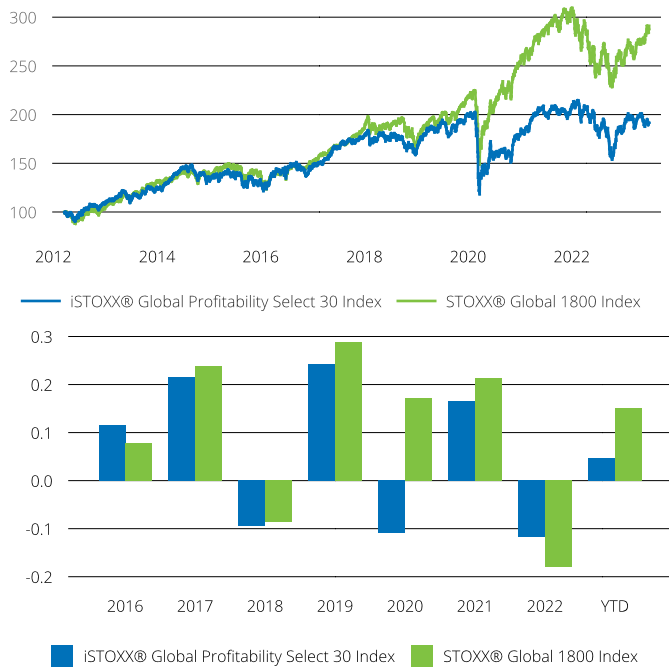
(USD, gross return), all data as of Jun. 30, 2023

ISTOXX INDICES

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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
iSTOXX Global Profitability Select 30 Index	13.0	11.8	13.0	11.8	1.7	6.7	1.0	1.8
STOXX Global 1800 Index	23.7	18.3	19.7	18.0	0.1	2.6	1.9	10.8

Performance and annual returns⁴

Methodology

The parent index is the STOXX Global 1800. Liquidity filters exclude companies with less than 8 million EUR 3-month Average Daily Traded Volume (ADTV) ensuring replicability. The eligible companies are ranked based on the sum of the z-scores of four profitability metrics, in each industry, and the top 50%, in each industry, are eligible for selection. All remaining companies are ranked based on their volatility; the top 50% of companies with the lowest volatility proceed to the final step. Finally, 30 companies with the highest dividend yields are selected.

The index is weighted by the inverse of the selected stock's volatility. The index composition is reviewed quarterly.

The detailed methodology including the calculation formula can be found in our rulebooks:

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0524975999	SXGPS3GR		.SXGPS3GR
Net Return EUR	CH0524976013	SXGPS3NR		.SXGPS3NR
Price EUR	CH0524975932	SXGPS3P	SXGPS3P INDEX	.SXGPS3P
Gross Return USD	CH0524975973	SXGPS3GV		.SXGPS3GV
Net Return USD	CH0524976005	SXGPS3V		.SXGPS3V
Price USD	CH0524975981	SXGPS3L	SXGPS3L INDEX	.SXGPS3L

Complete list available here: www.stoxx.com/data/vendor_codes.html

Quick facts

Weighting	Inverse Volatility Weighted
Cap factor	None
No. of components	30
Review frequency	Quarterly
Calculation/distribution	dayend
Calculation hours	22:15:00 22:15:00
Base value/base date	100 as of Mar. 19, 2012
History	Available from Mar. 19, 2012
Inception date	Feb. 28, 2020

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 Mar. 19, 2012 to Jun. 30, 2023

(USD, gross return), all data as of Jun. 30, 2023

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
ORANGE	Telecommunications	France	4.97
BCE Inc.	Telecommunications	Canada	4.65
Singapore Airlines Ltd.	Travel & Leisure	Singapore	4.63
IMPERIAL BRANDS	Food, Beverage & Tobacco	Great Britain	4.08
Japan Tobacco Inc.	Food, Beverage & Tobacco	Japan	3.85
Metcash Ltd.	Personal Care, Drug & Grocery Stores	Australia	3.66
Redeia Corporacion	Utilities	Spain	3.63
POWER ASSETS HOLDINGS LTD	Utilities	Hong Kong	3.58
Westpac Banking Corp.	Banks	Australia	3.47
NITERRA	Automobiles & Parts	Japan	3.42

⁵ Based on the composition as of Jun. 30, 2023
