ISTOXX INDICES

ISTOXX® GLOBAL TRANSITIONS SELECT 30 INDEX

Index description

The iSTOXX Global Transitions Select 30 Index defines three major channels of global transitions: Social Evolutions, Resources Scarcity and Infrastructure. The index provides exposure to these universes via investing in liquid, low volatility and high dividend stocks.

Key facts

» Selection from market-representative and liquid benchmarks

» Innovative concept focusing on three universes that will be impacted by global transitions

» Minimum number of constituents per universe (seven)

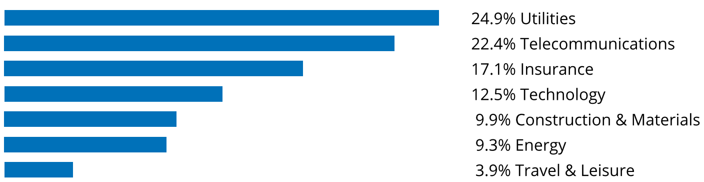
» Balanced approach between the volatility and dividend screenings

» Lower volatility stocks get the biggest weight

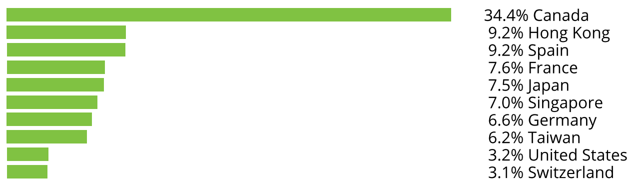
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
iSTOXX Global Transitions Select 30 Index	N/A	1.0	0.0	0.0	0.0	0.0	4.2	2.7	166.0
STOXX Global Total Market Index	78,025.4	65,872.1	5.8	0.6	2,660.8	0.0	4.0	0.0	2.5

Supersector weighting (top 10)



Country weighting



Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Global Transitions Select 30 Index	0.6	11.3	1.1	31.0	29.9	N/A	N/A	1.1	9.5	5.4
STOXX Global Total Market Index	3.4	11.5	12.8	44.1	59.6	N/A	N/A	12.9	13.0	9.9
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio[2]				
iSTOXX Global Transitions Select 30 Index	7.3	7.3	8.6	9.7	14.3	N/A	N/A	-0.2	0.9	0.4
STOXX Global Total Market Index	8.8	11.3	14.0	13.9	17.0	N/A	N/A	0.7	0.9	0.6
Index to benchmark	Correlation					Tracking error (%)				
iSTOXX Global Transitions Select 30 Index	0.6	0.6	0.5	0.5	0.7	7.0	9.4	11.8	12.5	11.8
Index to benchmark	Beta					Annualized information ratio				
iSTOXX Global Transitions Select 30 Index	0.5	0.4	0.3	0.3	0.6	-4.7	-0.1	-1.0	-0.4	-0.4

[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on EURIBOR1M

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

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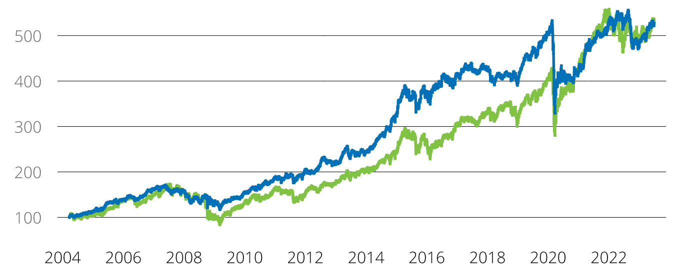
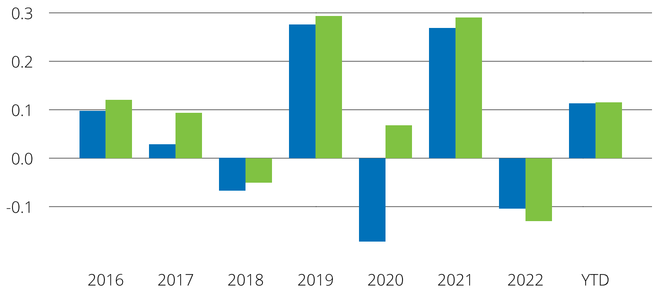
Fundamentals (for last 12 months)

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
iSTOXX Global Transitions Select 30 Index	15.0	12.2	15.0	12.2	1.4	6.1	0.8	5.5
STOXX Global Total Market Index	-0.9	15.2	13.8	14.5	0.2	2.5	1.3	0.4

Performance and annual returns[4]



iSTOXX® Global Transitions Select 30 Index   STOXX® Global Total Market Index



iSTOXX® Global Transitions Select 30 Index   STOXX® Global Total Market Index

Methodology

The index universe is all constituents in the STOXX Global 3000, STOXX Global Broad Infrastructure, STOXX Global Infrastructure Extended 100 and STOXX Global Infrastructure Suppliers 50 indices.
All companies with 3-month ADTV over 8 million EUR and linked to one of the following three thematic groups according to their ICB sector code are selected: Social Evolutions, Resources Scarcity and Infrastructure.

The component selection process first excludes all stocks with the highest previous 3- and 12-month historical volatilities inside each group. Among the remaining stocks, the stocks with the highest 12-month historical dividend yields are selected to be included in the index, with a minimum of seven stocks per group. The percentage of exclusion/inclusion at each step is the same. Those constituents are weighted according to the inverse of their volatility, with a cap at 10% per component. The indices are reviewed quarterly.

The detailed methodology including the calculation formula can be found in our rulebooks: www.stoxx.com/rulebooks

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH0358652334	SXGTRSGR		.SXGTRSGR
Net Return	EUR	CH0358652284	SXGTRSR		.SXGTRSR
Net Return	EUR	CH0358652284	SXGTRSR		.SXGTRSR
Price	EUR	CH0358652110	SXGTRSP	SXGTRSP INDEX	.SXGTRSP
Price	EUR	CH0358652110	SXGTRSP	SXGTRSP INDEX	.SXGTRSP
Gross Return	USD	CH0358652441	SXGTRSGV		.SXGTRSGV
Net Return	USD	CH0358652425	SXGTRSV		.SXGTRSV
Net Return	USD	CH0358652425	SXGTRSV		.SXGTRSV
Price	USD	CH0358652391	SXGTRSL	SXGTRSL INDEX	.SXGTRSL
Price	USD	CH0358652391	SXGTRSL	SXGTRSL INDEX	.SXGTRSL

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

Quick facts

Weighting	Inverse Volatility weighted
Cap factor	10%
No. of components	30
Review frequency	Quarterly
Calculation/distribution	Price: real-time (every 15), Net and Gross Return: end-of-day.
Calculation hours	Real-time: 00:00 CET 22:00 CET
Base value/base date	100 as of Mar. 22. 2004
History	Available daily back to Mar. 22. 2004
Inception date	Mar. 28. 2017

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

CONTACT DETAILS
STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | https://qontigo.com/support/

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. 22, 2004 to Jun. 30, 2023

Top 10 Components[5]

Company	Supersector	Country	Weight (%)
ORANGE	Telecommunications	France	4.21
SOFTBANK	Telecommunications	Japan	4.13
BCE Inc.	Telecommunications	Canada	3.94
Singapore Airlines Ltd.	Travel & Leisure	Singapore	3.92
TELUS	Telecommunications	Canada	3.78
Power Corp. of Canada	Insurance	Canada	3.75
Sun Life Financial Inc.	Insurance	Canada	3.65
CLP Holdings Ltd.	Utilities	Hong Kong	3.42
CANADIAN UTILITIES 'A'	Utilities	Canada	3.41
Haseko Corp.	Construction & Materials	Japan	3.39

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