

ISTOXX GLOBAL TRANSFORMATION SELECT 30

Index description

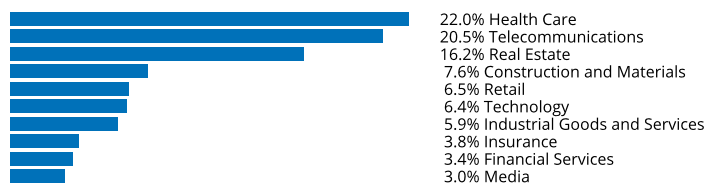
The iSTOXX® Global Transformation Select 30 Index represents an investment targeted at key areas driving deep societal and economic change in our fast-evolving world. The index tracks 30 liquid stocks with low volatility and high dividend yield. Components are selected from a global pool of companies that provide diverse solutions as consumers change their habits and governments and industries adopt new processes and priorities. Selected businesses address trends including improved connectivity, Industry 4.0, sustainable growth and better healthcare. These trends themselves are underpinned by the growing use of technology and connectivity solutions, an increasing focus on environmental sustainability, and healthcare demand; all catalyzed by the COVID-19 crisis and rising public awareness of these drivers brought by the pandemic. Eligible companies are also screened to select leaders in ESG criteria and to exclude those involved in undesirable activities from a responsibility point of view. Industry and country neutrality filters are applied in the selection process to ensure diversification.

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 segments that are positively affected by the global transformation we are going through.

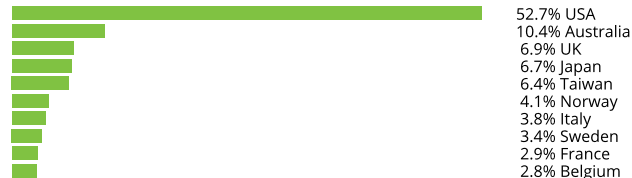
Descriptive statistics

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 Transformation Select 30	N/A	1.1	0.0	0.0	0.0	0.0	4.4	1.9	159.4
STOXX Global Select 100 USD	N/A	1.1	0.0	0.0	0.0	0.0	1.5	0.8	145.1

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 Transformation Select 30	-2.4	4.9	1.6	16.3	47.7	N/A	N/A	1.7	5.2	8.2
STOXX Global Select 100 USD	-3.6	2.1	1.4	12.4	3.9	N/A	N/A	1.4	4.0	0.8
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Global Transformation Select 30	N/A	N/A	13.2	11.8	14.5	N/A	N/A	-0.1	0.4	0.5
STOXX Global Select 100 USD	N/A	N/A	10.6	10.1	14.1	N/A	N/A	-0.1	0.3	0.0
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Global Transformation Select 30	0.9	0.7	0.8	0.7	0.8	4.5	8.1	8.7	8.4	9.0
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Global Transformation Select 30	1.0	0.9	0.9	0.8	0.8	3.2	0.6	0.0	0.1	0.7

¹ For information on data calculation, please refer to [STOXX calculation reference guide](#).

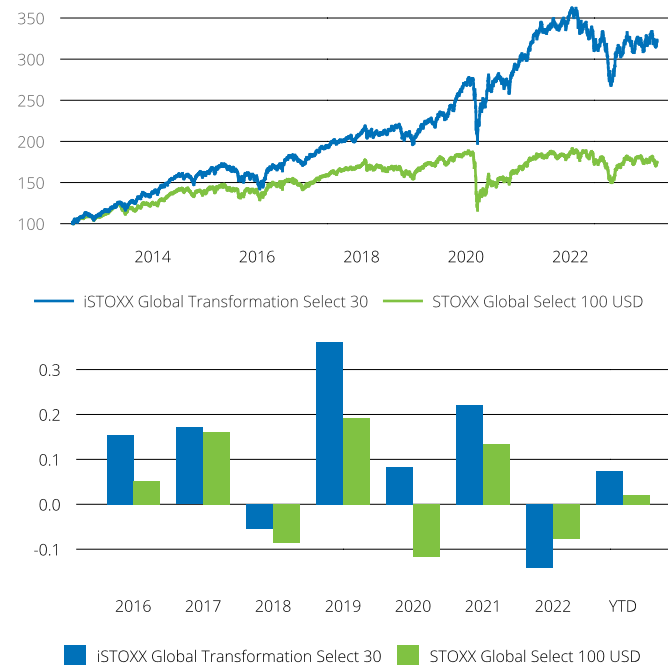
(USD, net return), all data as of Aug. 31, 2023

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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
ISTOXX Global Transformation Select 30	12.9	10.7	9.9	10.7	1.5	4.8	1.1	0.1
STOXX Global Select 100 USD	15.3	12.9	14.3	12.8	1.2	4.4	1.2	1.9

Performance and annual returns⁴



Methodology

The parent index is the STOXX® Developed and Emerging Markets Total Market Index. First, stocks that rank in the top half of the universe in terms of ESG scores are selected. From those, companies with revenue exposure above 25% to the sectors associated with the transformation that the world is going through are selected. Additional filters are applied to ensure companies engaged in controversial activities, or non-compliant with Global Standards, are excluded. The eligible companies are ranked based on their volatility; the top 50% of companies with the lowest volatility proceed to the next step. All remaining companies are ranked based on their dividend yield; the 30 companies with the highest yields are selected such that country, region and industry diversification constraints are met.

The index is weighted by the inverse of the selected stocks' volatility; component weight is capped at 10%.

The index composition is reviewed quarterly.

The detailed methodology including the calculation formula and the list of

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Net Return EUR	CH0576209545	IXGTRSR	IXGTRSR INDEX	.IXGTRSR
Price EUR	CH0576209552	IXGTRSP	IXGTRSP INDEX	.IXGTRSP
Gross Return EUR	CH0576209537	IXGTRSGR		.IXGTRSGR
Price USD	CH1120910588	IXGTRSL	IXGTRSL INDEX	.IXGTRSL
Net Return USD	CH1120910596	IXGTRSV		.IXGTRSV
Gross Return USD	CH1120910604	IXGTRSGV	IXGTRSGV INDEX	.IXGTRSGV

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

Quick facts

Weighting	Inverse Volatility weighted
Cap factor	0.1
No. of components	30
Review frequency	Quarterly
Calculation/distribution	realtime 15 sec
Calculation hours	00:00:00 22:15:00
Base value/base date	100 as of Jun. 18, 2012
History	Available from Jun. 18, 2012
Inception date	Jul. 02, 2021

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 Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Jun. 18, 2012 to Aug. 31, 2023

(USD, net return), all data as of Aug. 31, 2023

ISTOXX INDICES

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
ABBVIE	Health Care	USA	4.37
TELENOR	Telecommunications	Norway	4.08
Verizon Communications Inc.	Telecommunications	USA	4.02
CSR Ltd.	Construction and Materials	Australia	3.94
PTI	Technology	Taiwan	3.80
POSTE ITALIANE	Insurance	Italy	3.78
PATTERSON COMPANIES	Health Care	USA	3.76
NISHIMATSU CON.	Construction and Materials	Japan	3.65
Equity Residential	Real Estate	USA	3.64
Gilead Sciences Inc.	Health Care	USA	3.61

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