STRATEGY INDICES
STOXX GLOBAL TECHNOLOGY SELECT 30 EUR

Index description

The STOXX Global Technology Select 30 EUR and USD indices measure the performance of low-risk stocks characterised by low volatility and high dividend yield from a pool of global Technology stocks.

The index uses the market standard Industry Classification Benchmark (ICB) to categorise companies according to their primary source of revenue. This guarantees a professional and accurate classification of companies in their respective business environments. There are four levels of classification ranging from broad to very detailed: 10 industries are broken down into 19 supersectors, 41 sectors and 114 subsectors.

Key facts

»Broad and liquid universe.

»Lower volatility stocks receive the highest weights.
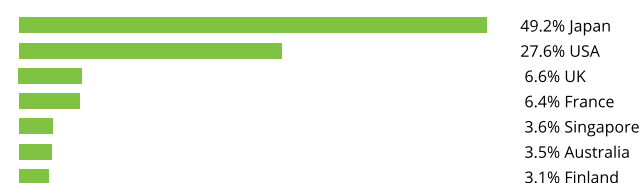
»Exposure to a single ICB industry.

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
STOXX Global Technology Select 30 EUR	N/A	1.0	0.0	0.0	0.0	0.0	4.5	2.3	98.5
STOXX Global 1800 Technology	13,069.8	12,433.5	70.2	13.3	2,590.6	1.4	20.8	0.0	2.7

Supersector weighting (top 10)

100.0% Technology

Country weighting

49.2% Japan
27.6% USA
6.6% UK
6.4% France
3.6% Singapore
3.5% Australia
3.1% Finland

Risk and return figures[1]

Index returns				Return (%)					Annualized return (%)	
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Technology Select 30 EUR	0.2	10.2	2.9	32.9	39.0	N/A	N/A	2.9	10.0	6.9
STOXX Global 1800 Technology	-0.5	79.8	25.4	53.7	146.7	N/A	N/A	25.6	15.5	20.0
Index volatility and risk				Annualized volatility (%)					Annualized Sharpe ratio	
STOXX Global Technology Select 30 EUR	N/A	N/A	12.5	12.9	15.9	N/A	N/A	0.0	0.7	0.4
STOXX Global 1800 Technology	N/A	N/A	24.7	25.7	27.5	N/A	N/A	0.8	0.5	0.7
Index to benchmark				Correlation					Tracking error (%)	
STOXX Global Technology Select 30 EUR	0.6	0.4	0.5	0.6	0.7	16.8	18.7	21.2	21.4	20.3
Index to benchmark				Beta					Annualized information ratio	
STOXX Global Technology Select 30 EUR	0.3	0.2	0.3	0.3	0.4	0.3	-2.5	-1.2	-0.5	-0.8

[1] For information on data calculation, please refer to STOXX calculation reference guide.
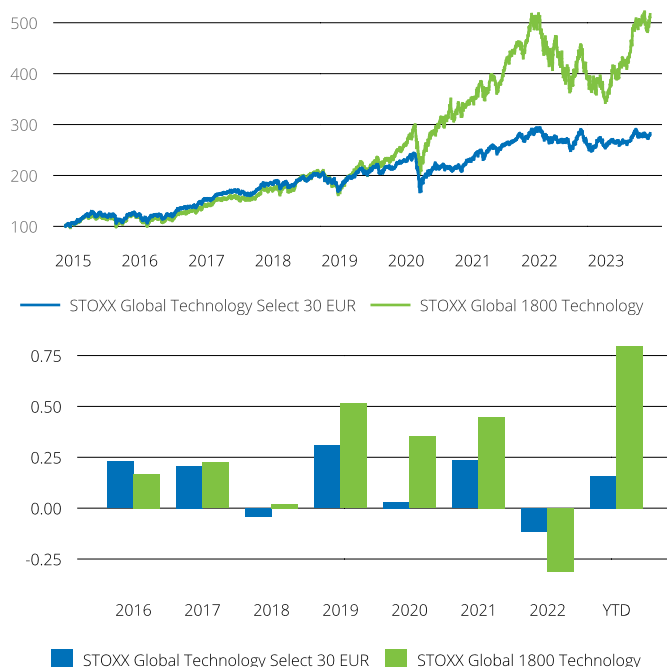
(EUR, gross return), all data as of Aug. 31, 2023

STOXX Ltd. is part of Qontigo

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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
STOXX Global Technology Select 30 EUR	18.3	16.5	18.3	16.5	2.1	3.0	1.3	22.9
STOXX Global 1800 Technology	38.6	28.8	33.5	28.0	8.7	1.1	5.5	34.8

Performance and annual returns[4]

— STOXX Global Technology Select 30 EUR — STOXX Global 1800 Technology

■ STOXX Global Technology Select 30 EUR ■ STOXX Global 1800 Technology

Methodology

The base universe is defined by the STOXX® Global 1800. All stocks belonging to the Technology industry are screened for 12-month historical daily pricing data and 12-month historical dividend yield. If one or both values are not available for a stock, the company is removed from the base universe.

All remaining stocks are then ranked in ascending order in terms of volatility and all stocks which do not belong to the top x% are excluded (x being calculated as the square root of the number of stocks in the base universe divided by the target number of stocks in the Select index).

All remaining stocks are then ranked in descending order in terms of 12-month historical dividend yield and the top x% are selected to be included in the Select index. Those constituents are weighted according to the inverse of their volatility, with a cap at 10%. The composition is reviewed quarterly.

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

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH0375115414	SXGTSEGR	SXGTSEGR INDEX	.SXGTSEGR
Price	EUR	CH0375115372	SXGTSEE	SXGTSEE INDEX	.SXGTSEE
Net Return	EUR	CH0375115331	SXGTSER		.SXGTSER

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

Quick facts

Weighting	Inverse volatility weighted
No. of components	30
Review frequency	Quarterly, in Mar., Jun., Sep., Dec.
Calculation/distribution	Price, Net Return and Gross Return in EUR and USD
Calculation hours	00:0022:00 CET
Base value/base date	100 as of Mar. 22, 2004
History	Available daily back to Mar. 22, 2004
Inception date	Aug. 9, 2017

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

[3] gr. div. yield is calculated as gr. return index return minus price index return
[4] STOXX data from Nov. 19, 2014 to Aug. 31, 2023

(EUR, gross return), all data as of Aug. 31, 2023

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
International Business Machine	Technology	USA	4.53
Amdocs Ltd.	Technology	USA	4.19
SCSK	Technology	Japan	4.14
SAGE GRP	Technology	UK	4.09
ITOCHU TECHNO-SOLUTIONS	Technology	Japan	4.01
Brother Industries Ltd.	Technology	Japan	3.99
Canon Inc.	Technology	Japan	3.91
Kyocera Corp.	Technology	Japan	3.79
BIPROGY	Technology	Japan	3.79
Venture Corp. Ltd.	Technology	Singapore	3.57

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