



Newly Launched iSTOXX FactSet Thematic Indices To Underlie Four Exchange-Traded Funds

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Zurich – Sep. 12, 2016 – STOXX Ltd., the operator of Deutsche Boerse Group's index business, and a global provider of innovative and tradable index concepts, today announced that the newly launched iSTOXX FactSet Thematic Indices that capture megatrends in investing have been licensed to iShares to underlie four exchange-traded funds (ETFs). iShares is a leading provider of ETFs and owned by BlackRock.

The iSTOXX FactSet Thematic Indices are comprised of companies from selected countries that are exposed to a defined set of the following themes: Ageing Population, Automation & Robotics, Digitalization and Breakthrough Healthcare.

"Research shows that the four disruptive megatrends captured by the iSTOXX FactSet Thematic Indices will play a major role in the transition towards a digital, highly technological world that seeks to find alternatives to current healthcare approaches and effective solutions related to an increasing life expectancy," said Matteo Andreetto, chief executive officer, STOXX Limited. "The indices identify the companies that are positioned towards these long-term structural trends and thereby drive social, economic and environmental change which, in the future, can have a substantial impact on their performance."

Tom Fekete, head of product for iShares EMEA at BlackRock, commented: "The iSTOXX FactSet Thematic Indices look to capture the opportunities created by long-term structural trends. They use highly detailed revenue analysis to identify the companies most aligned to these trends. Ultimately, these ETFs are a new set of investment tools that investors can use to express their views on these themes, in a transparent, global and cost-efficient way."

Jeremy Zhou, head of indexing at FactSet commented: "Identifying specific theme-related industries in a systematic and precise manner has always been a challenge. By leveraging the FactSet Revere Business Industry Classification System (FactSet RBICS), with its more than 1400 granular industry levels to assign company exposures, STOXX and BlackRock have selected an ideal solution for delivering such precision into the thematic portfolio construction process."

The index universe for the iSTOXX FactSet Thematic Indices is defined as stocks within the STOXX Global Total Market Index that are classified as belonging to a defined set of developed and emerging countries. To be eligible for inclusion, the companies have to derive more than 50% of their most recent total annual revenues from business activities linked to Ageing Population, Automation & Robotics, Digitalization or Breakthrough Healthcare. Additionally, the companies' 3-month average daily trading volume (ADTV) has to be greater than one million euro and the free-float market capitalization greater than 200 million euro. To identify eligible firms and ensure they derive 50% or more of their revenues from the themes defined above, STOXX has partnered with FactSet Revere, a leading taxonomy expert, to use the FactSet Revere Business Industry Classification System (FactSet RBICS).

Each iSTOXX FactSet Thematic Index is aimed to have a minimum number of 80 constituents at each review: if the screening process results to be too restrictive for an index, the revenue filter is progressively lowered in steps of 5% for that particular index, until the number of constituents is equal to or greater than 80.

The iSTOXX FactSet Thematic Indices are equal-weighted. They are calculated in price, net return and gross return versions and are available in euro and US dollar. The base date is Jun. 20, 2011, with the base value set at 1,000. The indices are reviewed annually in June.

About FactSet

FactSet delivers the world's best insight and information to investment professionals through superior analytics, service, content, and technology. More than 63,000 users make smarter investment decisions with FactSet's desktop analytics, mobile applications, and comprehensive data feeds. FactSet is also an honoree of Fortune's 100 Best Companies to Work For and a Best Workplace Award recipient in the United Kingdom and France. FactSet is listed on the New York Stock Exchange and NASDAQ (NYSE:FDS) (NASDAQ:FDS). Learn more at www.factset.com and follow on Twitter: [www.twitter.com/factset](https://twitter.com/factset).

About STOXX Limited

STOXX Ltd. is a global index provider, currently calculating a global, comprehensive index family of over 7,500 strictly rules-based and transparent indices. Best known for the leading European equity indices EURO STOXX 50, STOXX Europe 50 and STOXX Europe 600, STOXX Ltd. maintains and calculates the STOXX Global index family which consists of total market, broad and blue-chip indices for the regions Americas, Europe, Asia/Pacific and sub-regions Latin America and BRIC (Brazil, Russia, India and China) as well as global markets.

To provide market participants with optimal transparency, STOXX indices are classified into three categories. Regular "STOXX" indices include all standard, theme and strategy indices that are part of STOXX's integrated index family and follow a strict rules-based methodology. The "iSTOXX" brand typically comprises less standardized index concepts that are not integrated in the STOXX Global index family, but are nevertheless strictly rules-based. While indices that are branded "STOXX" and "iSTOXX" are developed by STOXX for a broad range of market participants, the "STOXX Customized" brand covers indices that are specifically developed for clients and do not carry the STOXX brand in the index name.

STOXX indices are licensed to more than 500 companies around the world as underlyings for Exchange Traded Funds (ETFs), futures and options, structured products and passively managed investment funds. Three of the top ETFs in Europe and approximately 25% of all assets under management are based on STOXX indices. STOXX Ltd. holds Europe's number one and the world's number two position in the derivatives segment.

STOXX is part of Deutsche Boerse Group, and markets the DAX indices. www.stoxx.com

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