ISTOXX INDICES

ISTOXX® EUROPE DIVERSITY IMPACT SELECT 30 INDEX

Index description

The iSTOXX® Diversity Impact Select 30 indices focus on a pool of leading companies in terms of workforce diversity and discrimination policies, and select 30 stocks with low volatility, high dividend yield and high liquidity from among these.

Key facts

» Selection from market-representative and liquid Benchmarks

» Low volatility anomaly: stocks with low volatility perform better than others

» High dividend screening to generate Returns

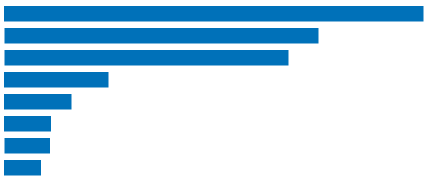
» Balanced approach between the volatility and dividend screenings

» Attractive theme (diversity in the workplace)

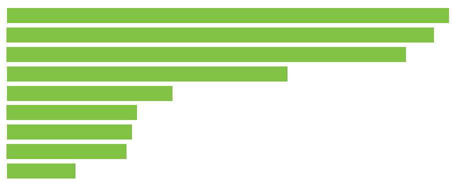
Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
iSTOXX Europe Diversity Impact Select 30 Index	N/A	1.1	0.0	0.0	0.1	0.0	4.6	2.4	125.4
STOXX Europe 600 Index	14,179.9	11,038.8	18.4	6.5	353.8	1.1	3.2	0.0	3.4

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 Europe Diversity Impact Select 30 Index	6.0	15.9	5.3	31.3	-6.7	N/A	N/A	5.3	9.6	-1.4
STOXX Europe 600 Index	4.3	15.2	12.0	50.9	29.0	N/A	N/A	12.1	14.9	5.3
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio[2]				
iSTOXX Europe Diversity Impact Select 30 Index	10.0	17.4	20.7	18.9	20.5	N/A	N/A	0.2	0.5	-0.1
STOXX Europe 600 Index	9.3	18.1	22.4	20.4	20.5	N/A	N/A	0.5	0.7	0.3
Index to benchmark	Correlation					Tracking error (%)				
iSTOXX Europe Diversity Impact Select 30 Index	0.5	0.9	0.9	0.9	0.9	9.4	7.4	9.0	8.8	8.3
Index to benchmark	Beta					Annualized information ratio				
iSTOXX Europe Diversity Impact Select 30 Index	0.6	0.9	0.8	0.8	0.9	2.5	0.2	-0.8	-0.6	-0.8

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

(USD, gross return), all data as of Apr. 28, 2023

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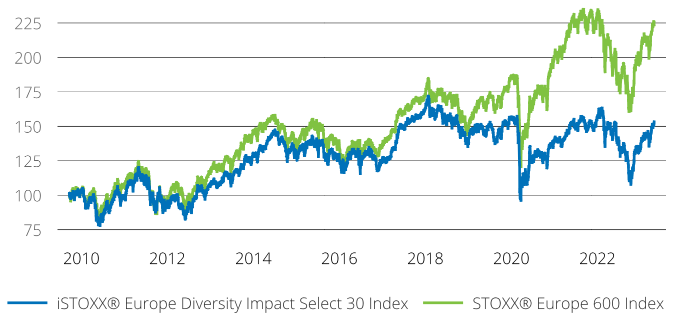
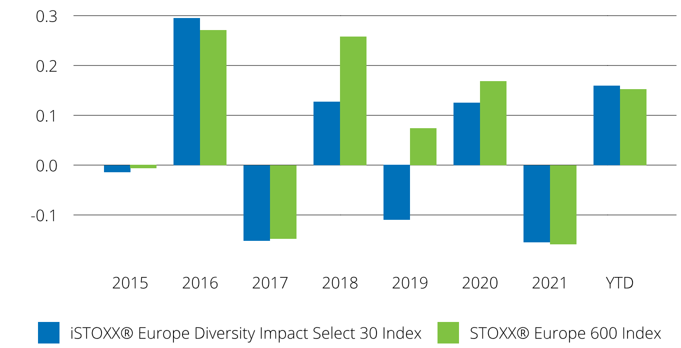
Fundamentals (for last 12 months)

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 Europe Diversity Impact Select 30 Index	14.2	11.0	12.6	11.0	1.4	6.1	0.7	0.1
STOXX Europe 600 Index	15.7	13.3	14.0	13.0	1.9	3.5	1.2	1.6

Performance and annual returns[4]





Methodology

The index universes for the Global and Europe versions are the STOXX® Global 1800 Index and the STOXX® Europe 600 Index, respectively. Only companies with a 3-month average daily traded value (ADTV) of more than 5 million EUR are considered. The component selection process first excludes half the stocks from the universe that have the lowest Diversity Impact score (defined as the average of S.1.2 Discrimination Policy Raw Score and S.1.3 Diversity Programmes Raw Score Social indicators from Sustainalytics), and as the second step, selects the companies with the lowest previous 3- and 12-month historical volatilities from the remaining ones (300 for Global, 100 for Europe). Finally, among the remaining stocks, the top 30 with the highest 12-month historical dividend yields are selected to be included in the index. These 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	CH0386715764	SXEDISGR		.SXEDISGR
Net Return	EUR	CH0386715798	SXEDISR		.SXEDISR
Net Return	EUR	CH0386715798	SXEDISR		.SXEDISR
Price	EUR	CH0386715822	SXEDISP	SXEDISP INDEX	.SXEDISP
Price	EUR	CH0386715822	SXEDISP	SXEDISP INDEX	.SXEDISP
Gross Return	USD	CH0386715772	SXEDISGV		.SXEDISGV
Net Return	USD	CH0386715830	SXEDISV		.SXEDISV
Net Return	USD	CH0386715830	SXEDISV		.SXEDISV
Price	USD	CH0386715780	SXEDISL	SXEDISL INDEX	.SXEDISL
Price	USD	CH0386715780	SXEDISL	SXEDISL INDEX	.SXEDISL

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

Quick facts

Weighting	Inverse Volatility
Cap factor	Maximum 10%
No. of components	30
Review frequency	Quarterly
Calculation/distribution	dayend
Calculation hours	18:00:00 18:00:00
Base value/base date	100 as of Sep. 21, 2009
History	Available since Sep. 21, 2009
Inception date	Nov. 01, 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

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DISCLAIMER

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 Sep. 21, 2009 to Apr. 28, 2023

(USD, gross return), all data as of Apr. 28, 2023

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
ORANGE	Telecommunications	France	4.60
SNAM RETE GAS	Energy	Italy	4.03
NATIONAL GRID	Utilities	Great Britain	3.98
ENAGAS	Energy	Spain	3.87
TELEFONICA	Telecommunications	Spain	3.82
RED ELECTRICA CORPORATION	Utilities	Spain	3.80
ITALGAS	Utilities	Italy	3.73
ENDESA	Utilities	Spain	3.56
ALLIANZ	Insurance	Germany	3.55
BRITISH AMERICAN TOBACCO	Food, Beverage & Tobacco	Great Britain	3.54

[5] Based on the composition as of Apr. 28, 2023