

# ISTOXX® GLOBAL ESG DIVIDEND TREND INDEX

## Index description

The iSTOXX Global ESG Dividend Trend Index selects 20 liquid stocks with low volatility and high dividend yield, that have improved or maintained their ESG scores in the last year. Companies that are non-compliant with the Global Standards Screening (GSS) or are involved in Controversial Weapons activities, as identified by Sustainalytics, are excluded. Additionally, companies involved in Adult Entertainment, Gambling, Conventional Oil & Gas, Unconventional Oil & Gas (Arctic Oil and Gas Exploration, Oil Sands and Shale Energy), Nuclear Power, Thermal Coal, Tobacco, Weapons (Small Arms and Military Contracting), Aerospace and Defense are also excluded. An additional filter excludes poor ESG performers from the index.

## Key facts

» Selection of 20 liquid stocks with high dividend yield and low volatility from a range of companies that have improved or maintained their ESG performance in the previous year.

» Liquidity filter ensures replicability.

» Companies are Global Standards Screening (GSS) compliant and are not involved in Controversial Weapons.

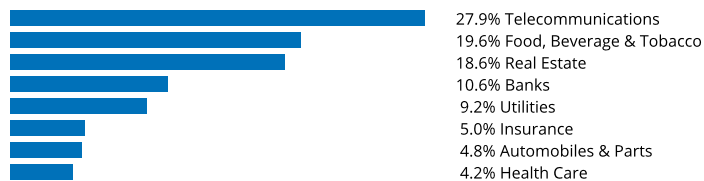
» Product involvement filters are applied.

» Companies with the lowest ESG scores are filtered out.

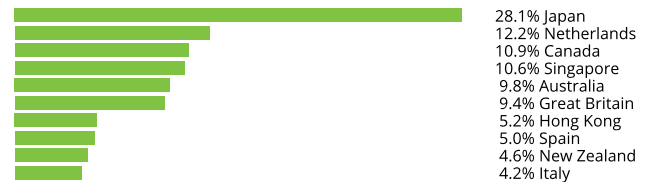
## Descriptive statistics

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 ESG Dividend Trend Index	N/A	1.0	0.0	0.0	0.1	0.0	6.8	4.2	390.8
iSTOXX Global ESG Trend Select 30 Index	N/A	1.0	0.0	0.0	0.0	0.0	4.4	2.5	227.8

## Supersector weighting (top 10)



## Country weighting



## Risk and return figures<sup>1</sup>

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Global ESG Dividend Trend Index	0.9	0.1	-13.7	5.8	-14.2	N/A	N/A	-13.8	1.9	-3.1
iSTOXX Global ESG Trend Select 30 Index	1.5	1.5	-10.0	19.8	-6.5	N/A	N/A	-10.0	6.3	-1.3
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
iSTOXX Global ESG Dividend Trend Index	7.0	10.0	10.5	9.6	12.2	N/A	N/A	-1.6	0.1	-0.3
iSTOXX Global ESG Trend Select 30 Index	9.6	7.6	8.4	9.4	13.4	N/A	N/A	-1.5	0.6	-0.1
Index to benchmark	Correlation					Tracking error (%)				
iSTOXX Global ESG Dividend Trend Index	0.8	0.6	0.7	0.7	0.8	5.7	8.1	7.9	7.5	8.1
Index to benchmark	Beta					Annualized information ratio				
iSTOXX Global ESG Dividend Trend Index	0.6	0.8	0.8	0.7	0.7	-1.4	-0.3	-0.6	-0.6	-0.3

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

<sup>2</sup> Based on EURIBOR1M

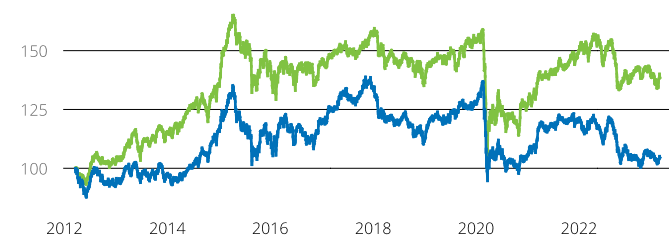
(EUR, price), all data as of Jul. 31, 2023

## ISTOXX INDICES

## ISTOXX® GLOBAL ESG DIVIDEND TREND INDEX

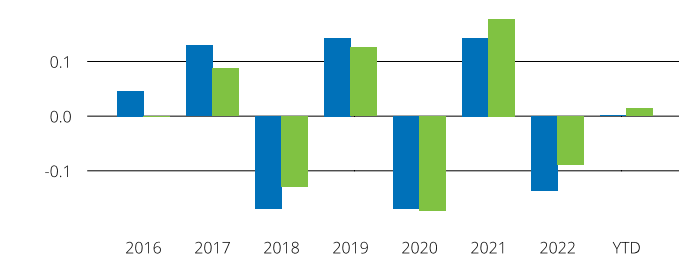
## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
iSTOXX Global ESG Dividend Trend Index	14.9	14.7	14.9	14.7	1.7	8.1	1.8	69.9
iSTOXX Global ESG Trend Select 30 Index	15.2	11.6	12.8	11.6	1.2	4.2	1.6	1.4

Performance and annual returns<sup>4</sup>

— iSTOXX® Global ESG Dividend Trend Index

— iSTOXX® Global ESG Trend Select 30 Index



■ iSTOXX® Global ESG Dividend Trend Index

■ iSTOXX® Global ESG Trend Select 30 Index

## Methodology

The parent index is the STOXX® Global 1800 Index. Components that are engaged in controversial activities or are not Global Standards Screening (GSS) compliant, are excluded. Moreover, only companies that have not suffered a decrease in their ESG score, as calculated by Sustainalytics, in the last 12 months are considered eligible for selection. In addition, the eligible companies are ranked based on their current ESG score; the bottom 20% of companies are excluded. Remaining Constituents are sorted in descending order in terms of their dividend yield and the top 80 (highest dividend yield) stocks are selected. Here, the 20 companies with the lowest volatility are selected for inclusion in the index.

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 sectors can be found in our rulebooks: [www.stoxx.com/rulebook](http://www.stoxx.com/rulebook)

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH1124567368	.IXESGDTG	.IXESGDTG INDEX	.IXESGDTG
Net Return EUR	CH1124567400	.IXESGDTN	.IXESGDTN INDEX	.IXESGDTN
Price EUR	CH1124567350	.IXESGDTP	.IXESGDTP INDEX	.IXESGDTP
Gross Return USD	CH1124567384	.IXESGDTU		.IXESGDTU
Net Return USD	CH1124567376	.IXESGDTV		.IXESGDTV
Price USD	CH1124567392	.IXESGDTL		.IXESGDTL

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://www.stoxx.com/data/vendor_codes.html)

## Quick facts

Weighting	Inverse Volatility weighted
Cap factor	0.1
No. of components	20
Review frequency	Quarterly
Calculation/distribution	realtime 15 sec
Calculation hours	00:00:00 22:15:00
Base value/base date	100 as of Mar. 19, 2012
History	Available from Mar. 19, 2012
Inception date	Jul. 16, 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.

<sup>3</sup> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Mar. 19, 2012 to Jul. 31, 2023

## ISTOXX® GLOBAL ESG DIVIDEND TREND INDEX

Top 10 Components<sup>5</sup>

Company	Supersector	Country	Weight (%)
KPN	Telecommunications	Netherlands	6.81
BCE Inc.	Telecommunications	Canada	5.88
TELSTRA GROUP	Telecommunications	Australia	5.51
Oversea-Chinese Banking Corp.	Banks	Singapore	5.48
JDE PEET S	Food, Beverage & Tobacco	Netherlands	5.43
United Overseas Bank Ltd.	Banks	Singapore	5.17
HKT TRUST & HKT	Telecommunications	Hong Kong	5.17
NOMURA REIT.MASTER FUND	Real Estate	Japan	5.12
DIAGEO	Food, Beverage & Tobacco	Great Britain	5.02
Power Corp. of Canada	Insurance	Canada	5.02

<sup>5</sup> Based on the composition as of Jul. 31, 2023