

# ISTOXX® GLOBAL DIVERSITY ENHANCED IMPACT SELECT 30 INDEX

## Index description

The iSTOXX Global Diversity Enhanced Impact Select 30 Index focuses on a pool of leading companies in terms of workforce diversity and anti-discrimination policies from which it selects 30 liquid stocks with low volatility and high dividend yield.

Industry and country neutrality filters are applied in the selection process to ensure diversification. Companies non-compliant based on Sustainalytics Global Standards Screening Assessment or are involved in Controversial Weapons activities, as identified by Sustainalytics, are excluded. Additionally, the Coal and the Tobacco sectors are excluded.

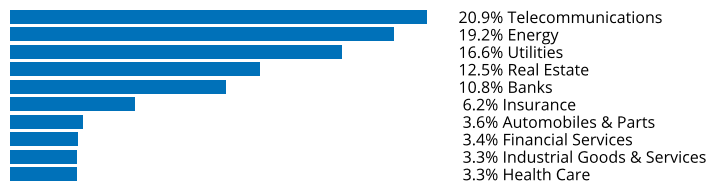
## Key facts

- » Selection from market-representative and liquid benchmark
- » Attractive theme (diversity in the workplace)
- » 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
- » Excluding companies engaged in controversial activities
- » Additional controls to ensure diversification across industries and regions

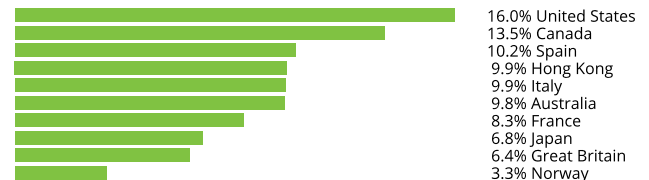
## Descriptive statistics

| 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 Diversity Enhanced Impact Select 30 Index | N/A                  | 1.1        | 0.0                  | 0.0    | 0.1     | 0.0      | 4.8                  | 2.7      | 166.5          |
| STOXX Global 1800 Index                                 | 64,926.4             | 58,870.1   | 32.7                 | 11.6   | 2,940.1 | 1.4      | 5.0                  | 0.0      | 2.7            |

## 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 Diversity Enhanced Impact Select 30 Index | 1.7                       | 8.6  | 4.2  | 17.6 | -3.9 | N/A                                  | N/A  | 4.2  | 5.6  | -0.8 |
| STOXX Global 1800 Index                                 | 3.3                       | 18.8 | 14.0 | 39.2 | 56.6 | N/A                                  | N/A  | 14.2 | 11.8 | 9.5  |
| Index volatility and risk                               | Annualized volatility (%) |      |      |      |      | Annualized Sharpe ratio <sup>2</sup> |      |      |      |      |
| iSTOXX Global Diversity Enhanced Impact Select 30 Index | 11.1                      | 11.0 | 14.0 | 12.5 | 16.9 | N/A                                  | N/A  | 0.2  | 0.4  | -0.0 |
| STOXX Global 1800 Index                                 | 9.3                       | 11.6 | 16.1 | 15.6 | 18.2 | N/A                                  | N/A  | 0.8  | 0.7  | 0.5  |
| Index to benchmark                                      | Correlation               |      |      |      |      | Tracking error (%)                   |      |      |      |      |
| iSTOXX Global Diversity Enhanced Impact Select 30 Index | 0.6                       | 0.7  | 0.7  | 0.7  | 0.8  | 8.7                                  | 9.5  | 11.6 | 12.0 | 12.1 |
| Index to benchmark                                      | Beta                      |      |      |      |      | Annualized information ratio         |      |      |      |      |
| iSTOXX Global Diversity Enhanced Impact Select 30 Index | 0.8                       | 0.6  | 0.6  | 0.5  | 0.7  | -2.2                                 | -1.7 | -0.9 | -0.6 | -0.9 |

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

<sup>2</sup> Based on EURIBOR1M

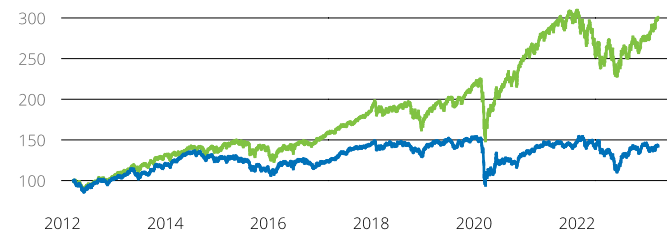
(USD, net return), all data as of Jul. 31, 2023

## ISTOXX INDICES

## ISTOXX® GLOBAL DIVERSITY ENHANCED IMPACT SELECT 30

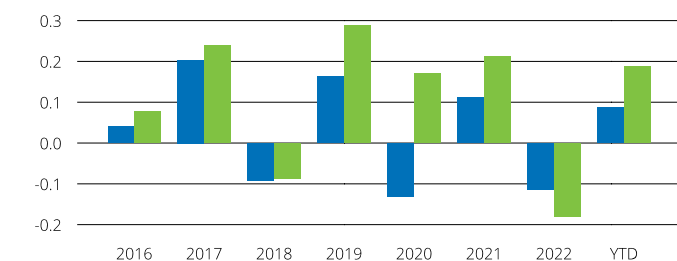
## Fundamentals (for last 12 months)

| Index   | Price/earnings<br>incl. negative |           | Price/earnings<br>excl. negative |           | Price/<br>book | Dividend<br>yield (%) <sup>3</sup> | Price/<br>sales | Price/<br>cash flow |
|---|----------------------------------|-----------|----------------------------------|-----------|----------------|------------------------------------|-----------------|---------------------|
|   | Trailing                         | Projected | Trailing                         | Projected | Trailing       | Trailing                           | Trailing        | Trailing            |
| iSTOXX Global Diversity Enhanced Impact Select 30 Index | 19.9                             | 11.2      | 12.5                             | 11.2      | 1.1            | 5.3                                | 1.7             | 0.2                 |
| STOXX Global 1800 Index                                 | 22.5                             | 18.7      | 20.1                             | 18.4      | 0.1            | 1.9                                | 2.0             | 9.8                 |

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

— iSTOXX® Global Diversity Enhanced Impact Select 30 Index

— STOXX® Global 1800 Index



■ iSTOXX® Global Diversity Enhanced Impact Select 30 Index

■ STOXX® Global 1800 Index

## Methodology

The index universe is the STOXX Global 1800 Index excluding companies non-compliant based on Sustainalytics Global Standards Screening Assessment or involved in Controversial Weapons, Tobacco or Coal. Only companies with a 3-month average daily trading volume (ADTV) of more than EUR 5 million are considered. Half the stocks from that universe that have the lowest Diversity Impact score (defined as the average of the S.1.2 Discrimination Policy Raw Score and S.1.3 Diversity Programmes Raw Score Social indicators from Sustainalytics) are excluded. Afterwards, the 300 companies with the lowest previous 3- and 12-month historical volatilities are selected. Finally, among the remaining stocks, the top 30 with the highest 12-month historical dividend yields are included in the index, in such a way that diversification across industries and countries is ensured. The 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](http://www.stoxx.com/rulebooks)

## Versions and symbols

| Index            | ISIN         | Symbol   | Bloomberg      | Reuters   |
|------------------|--------------|----------|----------------|-----------|
| Gross Return EUR | CH0444755372 | SXGDEISG |                | .SXGDEISG |
| Net Return EUR   | CH0444755364 | SXGDEISN |                | .SXGDEISN |
| Price EUR        | CH0444755398 | SXGDEISP | SXGDEISP INDEX | .SXGDEISP |
| Gross Return USD | CH0444755331 | SXGDEISU |                | .SXGDEISU |
| Net Return USD   | CH0444755307 | SXGDEISV |                | .SXGDEISV |
| Price USD        | CH0444755356 | SXGDEISL |                | .SXGDEISL |

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://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        | 22:15:00 22:15:00             |
| Base value/base date     | 100 as of Mar. 16, 2012       |
| History                  | Available since Mar. 19, 2012 |
| Inception date           | Nov. 14, 2018                 |

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

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

## ISTOXX® GLOBAL DIVERSITY ENHANCED IMPACT SELECT 30 INDEX

Top 10 Components<sup>5</sup>

| <b>Company</b>            | <b>Supersector</b>          | <b>Country</b> | <b>Weight (%)</b> |
|---------------------------|-----------------------------|----------------|-------------------|
| ORANGE                    | Telecommunications          | France         | 4.82              |
| Bank of Nova Scotia       | Banks                       | Canada         | 3.94              |
| TELEFONICA                | Telecommunications          | Spain          | 3.75              |
| Enbridge Inc.             | Energy                      | Canada         | 3.74              |
| Westpac Banking Corp.     | Banks                       | Australia      | 3.68              |
| NITERRA                   | Automobiles & Parts         | Japan          | 3.63              |
| POWER ASSETS HOLDINGS LTD | Utilities                   | Hong Kong      | 3.58              |
| ENGIE                     | Utilities                   | France         | 3.52              |
| MEDIOBANCA                | Financial Services          | Italy          | 3.39              |
| CK HUTCHISON HOLDINGS     | Industrial Goods & Services | Hong Kong      | 3.33              |

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

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