

# EURO ISTOXX® WOMEN IN MANAGEMENT HIGH DIVIDEND 30 INDEX

## Index description

The EURO iSTOXX Women in Management High Dividend 30 Index tracks the performance of 30 liquid high dividend-paying stocks. The components are selected from a pool of companies with high percentage of women executives among their ranks. Industry and country neutrality filters are applied in the selection process to ensure diversification. Companies that are non-compliant with the Global Standards Screening (GSS) or are involved in Controversial Weapons activities, as identified by Sustainalytics, are excluded.

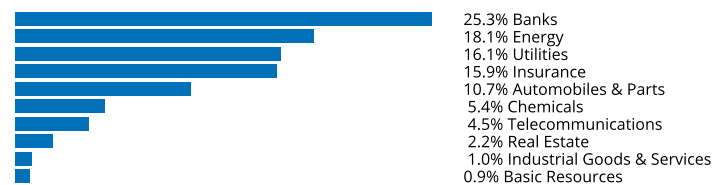
## Key facts

- » Selection of 30 liquid stocks with high dividend yield
- » Index allows investment in companies with high percentage of female executive members
- » Companies are GSS compliant and are not involved in Controversial Weapons
- » Product involvement filters are applied

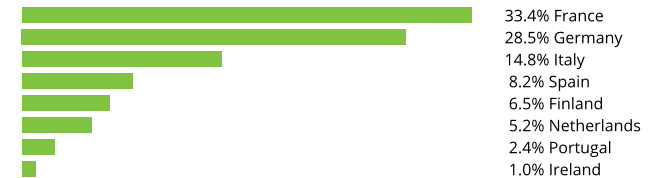
## Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
EURO iSTOXX Women in Management High Dividend 30 Index	869.3	733.1	24.4	18.5	74.5	4.3	10.2	0.6	86.0
EURO STOXX Select Dividend 30 Index	N/A	0.9	0.0	0.0	0.1	0.0	5.6	1.9	30.8

## 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
EURO iSTOXX Women in Management High Dividend 30 Index	5.0	10.9	24.0	47.8	7.8	N/A	N/A	24.2	14.0	1.5
EURO STOXX Select Dividend 30 Index	3.0	0.7	6.5	24.6	-4.0	N/A	N/A	6.5	7.7	-0.8
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
EURO iSTOXX Women in Management High Dividend 30 Index	14.6	15.8	17.4	17.8	22.5	N/A	N/A	1.0	0.7	0.1
EURO STOXX Select Dividend 30 Index	11.4	15.1	16.2	17.8	21.4	N/A	N/A	0.2	0.4	-0.0
Index to benchmark	Correlation					Tracking error (%)				
EURO iSTOXX Women in Management High Dividend 30 Index	0.9	0.9	0.9	0.9	1.0	4.6	6.4	6.1	6.6	6.5
Index to benchmark	Beta					Annualized information ratio				
EURO iSTOXX Women in Management High Dividend 30 Index	1.1	1.0	1.0	0.9	1.0	4.9	3.0	2.5	0.8	0.4

<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide.

<sup>2</sup> Based on EURIBOR1M

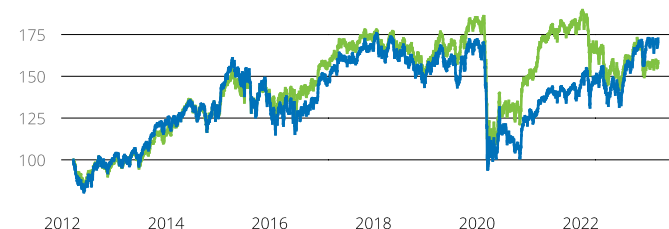
(EUR, net return), all data as of Jun. 30, 2023

## ISTOXX INDICES

## EURO ISTOXX® WOMEN IN MANAGEMENT HIGH DIVIDEND 30

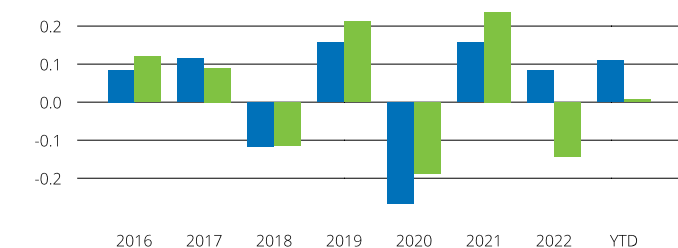
## Fundamentals (for last 12 months)

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
EURO ISTOXX Women in Management High Dividend 30 Index	9.3	7.3	8.2	7.3	1.0	6.0	0.6	10.9
EURO STOXX Select Dividend 30 Index	8.8	8.5	8.8	8.5	0.9	5.1	0.5	10.8

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

— EURO ISTOXX® Women in Management High Dividend 30 Index

— EURO STOXX® Select Dividend 30 Index



■ EURO ISTOXX® Women in Management High Dividend 30 Index

■ EURO STOXX® Select Dividend 30 Index

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0547997046	SXEWMHDG	SXEWMHDG	.SXEWMHDG
Net Return EUR	CH0547997038	SXEWMHDN	SXEWMHDN	.SXEWMHDN
Price EUR	CH0547997020	SXEWMHDP	SXEWMHDP	.SXEWMHDP
Gross Return USD	CH0547996998	SXEWMH DU		.SXEWMH DU
Net Return USD	CH0547997012	SXEWMH DV		.SXEWMH DV
Price USD	CH0547997004	SXEWMH DL		.SXEWMH DL

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

## Methodology

The parent index is the EURO STOXX® Index. First, stocks that rank in the top 50% in terms of percentage of female executive members are retained. Additional filters are applied to ensure GSS non-compliant companies or engaged in controversial weapons are excluded. All remaining companies are ranked based on their dividend yield; the 30 companies with the highest dividend yield are selected such that country and industry diversification constraints are met.

The index is weighted based on the selected components' free-float market capitalization; 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)

## Quick facts

Weighting	Free-float market cap
Cap factor	0.1
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 Mar. 19, 2012
History	Available from Mar. 19, 2012
Inception date	May. 27, 2020

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 Jun. 30, 2023

## EURO ISTOXX® WOMEN IN MANAGEMENT HIGH DIVIDEND 30 INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
ALLIANZ	Insurance	Germany	10.16
TOTALENERGIES	Energy	France	9.50
BNP PARIBAS	Banks	France	9.22
MERCEDES-BENZ GROUP	Automobiles & Parts	Germany	8.04
ENEL	Utilities	Italy	6.54
BCO BILBAO VIZCAYA ARGENTARIA	Banks	Spain	5.78
BASF	Chemicals	Germany	5.42
NORDEA BANK	Banks	Finland	4.89
ENI	Energy	Italy	4.10
ENGIE	Utilities	France	3.86

<sup>5</sup> Based on the composition as of Jun. 30, 2023

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