

ISTOXX® GLOBAL WOMEN LEADERSHIP SELECT 30 INDEX

Index description

The iSTOXX Global Women Leadership Select 30 Index systematically selects stocks from the STOXX Global 1800 that have a relatively high proportion of women at board level, whilst maximizing overall dividend yield and minimizing overall volatility of the derived index.

Key facts

» Higher representation of women in leadership roles has become a key topic in recent years as governments and regulators introduce quotas to encourage companies to invest in gender diversity

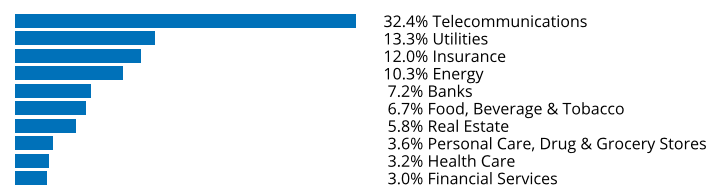
» The iSTOXX Global Women Leadership Select 30 Index is among the first of its kind to incorporate the Women in Leadership theme with high dividend and low volatility, creating a tradable index with this theme

» Gender diversity at board level has shown to produce improved corporate performance and governance

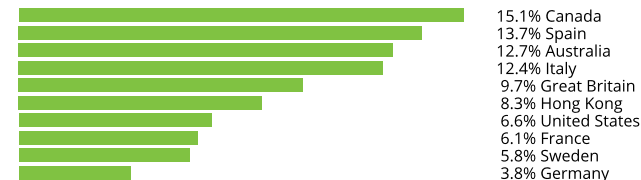
Descriptive statistics

| 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 Women Leadership Select 30 Index | N/A | 1.0 | 0.0 | 0.0 | 0.0 | 0.0 | 4.6 | 2.6 | 144.3 |
| STOXX Global 1800 Index | 57,683.7 | 52,286.5 | 29.0 | 10.2 | 2,660.8 | 1.3 | 5.1 | 0.0 | 2.7 |

Supersector weighting (top 10)



Country weighting



Risk and return figures¹

| Index returns | Return (%) | | | | | Annualized return (%) | | | | |
|--|---------------------------|------|------|------|------|--------------------------------------|------|------|------|------|
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| iSTOXX Global Women Leadership Select 30 Index | 1.1 | 4.2 | -2.2 | 14.8 | -7.2 | N/A | N/A | -2.3 | 4.8 | -1.5 |
| STOXX Global 1800 Index | 3.7 | 12.5 | 14.1 | 45.3 | 67.3 | N/A | N/A | 14.3 | 13.4 | 11.0 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| iSTOXX Global Women Leadership Select 30 Index | 7.9 | 9.4 | 11.0 | 11.4 | 15.8 | N/A | N/A | -0.5 | 0.4 | -0.1 |
| STOXX Global 1800 Index | 8.8 | 11.7 | 14.8 | 14.5 | 17.6 | N/A | N/A | 0.7 | 0.9 | 0.6 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| iSTOXX Global Women Leadership Select 30 Index | 0.6 | 0.5 | 0.5 | 0.5 | 0.7 | 7.5 | 10.4 | 13.2 | 12.7 | 12.8 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| iSTOXX Global Women Leadership Select 30 Index | 0.5 | 0.4 | 0.4 | 0.4 | 0.6 | -4.0 | -1.6 | -1.3 | -0.7 | -1.0 |

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

² Based on EURIBOR1M

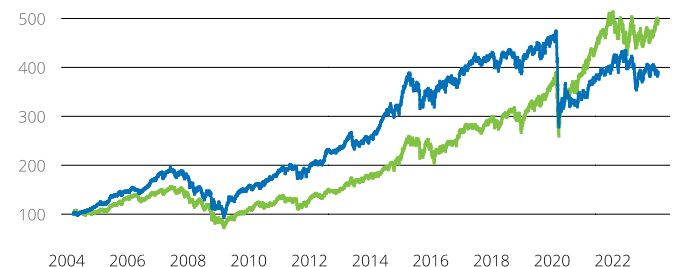
(EUR, gross return), all data as of Jun. 30, 2023

ISTOXX INDICES

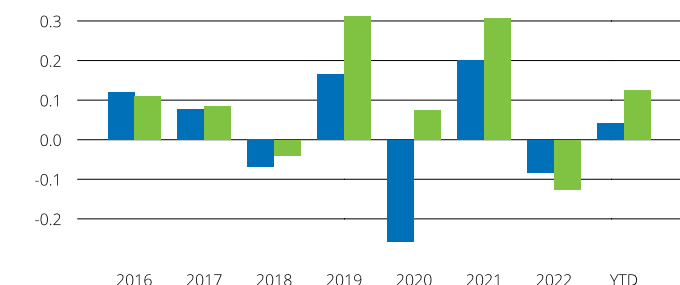
ISTOXX® GLOBAL WOMEN LEADERSHIP SELECT 30 INDEX

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 Global Women Leadership Select 30 Index | 18.7 | 11.7 | 13.6 | 11.7 | 1.5 | 6.1 | 1.1 | 13.3 |
| STOXX Global 1800 Index | 23.7 | 18.3 | 19.7 | 18.0 | 0.1 | 2.5 | 1.9 | 10.8 |

Performance and annual returns⁴

— iSTOXX® Global Women Leadership Select 30 Index — STOXX® Global 1800 Index



■ iSTOXX® Global Women Leadership Select 30 Index ■ STOXX® Global 1800 Index

Methodology

The iSTOXX Global Women Leadership Select 30 Index aims to select from the STOXX Global 1800, 30 constituents that display a relatively high proportion of women at board level, in addition to high dividend and low volatility. The components are weighted according to the inverse of volatility, subject to a 10% cap at component level. The composition is reviewed on a quarterly basis.

The detailed methodology including the calculation formula can be found in our rulebook:

<http://www.stoxx.com/indices/rulebooks.html>

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|----------|---------------|-----------|
| Gross Return EUR | CH0349605185 | SXGWOMGR | SXGWOMGR | .SXGWOMGR |
| Gross Return EUR | CH0349605185 | SXGWOMGR | SXGWOMGR | .SXGWOMGR |
| Net Return EUR | CH0349605201 | SXGWOMR | | .SXGWOMR |
| Net Return EUR | CH0349605201 | SXGWOMR | | .SXGWOMR |
| Net Return EUR | CH0349605201 | SXGWOMR | | .SXGWOMR |
| Price EUR | CH0349605219 | SXGWOMP | SXGWOMP INDEX | .SXGWOMP |
| Price EUR | CH0349605219 | SXGWOMP | SXGWOMP INDEX | .SXGWOMP |
| Price EUR | CH0349605219 | SXGWOMP | SXGWOMP INDEX | .SXGWOMP |
| Gross Return USD | CH0349605227 | SXGWOMGV | | .SXGWOMGV |
| Gross Return USD | CH0349605227 | SXGWOMGV | | .SXGWOMGV |

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

Quick facts

| | |
|--------------------------|---|
| Weighting | Volatility weighted |
| Cap factor | 10% |
| No. of components | 30 |
| Review frequency | Quarterly |
| Calculation/distribution | Price: real-time (every 15 seconds); Net Return and Gross Return: |
| Calculation hours | Please see data vendor codes sheet on |
| Base value/base date | 100 as of Mar. 22, 2004 |
| History | Available from Mar. 22, 2004 |
| Inception date | Dec. 23, 2016 |

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

CONTACT DETAILS

STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | <https://qontigo.com/support/>

DISCLAIMER

STOXX, Deutsche Boerse Group (DBAG) and their licensors, research partners or data providers do not make any warranties or representations, express or implied, with respect to the timeliness, sequence, accuracy, completeness, currentness, merchantability, quality or fitness for any particular purpose of its index data and exclude any liability in connection therewith. STOXX, DBAG and their licensors, research partners or data providers are not providing investment advice through the publication of indices or in connection therewith. In particular, the inclusion of a company in an index, its weighting, or the exclusion of a company from an index, does not in any way reflect an opinion of STOXX, DBAG or their licensors, research partners or data providers on the merits of that company. Financial instruments based on the STOXX® indices, DAX® indices or on any other indices supported by STOXX are in no way sponsored, endorsed, sold or promoted by STOXX, DBAG or their licensors, research partners or data providers.

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 Mar. 22, 2004 to Jun. 30, 2023

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

ISTOXX® GLOBAL WOMEN LEADERSHIP SELECT 30 INDEX

Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|--------------------------|--------------------------------------|----------------|-------------------|
| BCE Inc. | Telecommunications | Canada | 4.55 |
| PCCW | Telecommunications | Hong Kong | 4.35 |
| HKT TRUST & HKT | Telecommunications | Hong Kong | 3.92 |
| Bank of Nova Scotia | Banks | Canada | 3.83 |
| FREENET | Telecommunications | Germany | 3.80 |
| Enbridge Inc. | Energy | Canada | 3.70 |
| BRITISH AMERICAN TOBACCO | Food, Beverage & Tobacco | Great Britain | 3.59 |
| Metcash Ltd. | Personal Care, Drug & Grocery Stores | Australia | 3.58 |
| Redeia Corporacion | Utilities | Spain | 3.55 |
| ENAGAS | Energy | Spain | 3.53 |

⁵ Based on the composition as of Jun. 30, 2023
