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 Sustanalitics 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

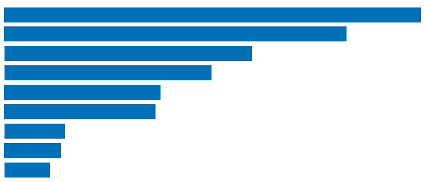
» Balanced approach between the volatility and dividend screenings

» Excluding companies engaged in controversial activities

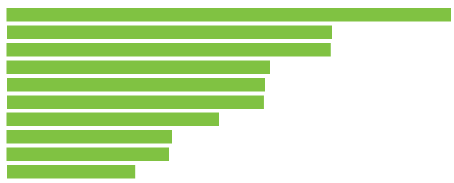
Descriptive statistics

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 Diversity Enhanced Impact Select 30 Index	N/A	1.0	0.0	0.0	0.0	0.0	4.6	2.3	186.4
STOXX Global 1800 Index	55,809.5	50,587.4	28.1	9.7	2,490.5	0.4	4.9	0.0	3.1

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 Global Diversity Enhanced Impact Select 30 Index	-4.2	1.8	-12.1	5.5	-17.8	N/A	N/A	-12.2	1.8	-3.9
STOXX Global 1800 Index	2.1	7.3	0.8	34.3	44.8	N/A	N/A	0.8	10.4	7.8
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
iSTOXX Global Diversity Enhanced Impact Select 30 Index	9.7	8.7	10.5	11.6	15.5	N/A	N/A	-1.4	0.0	-0.3
STOXX Global 1800 Index	10.9	12.2	15.9	15.0	17.6	N/A	N/A	-0.1	0.6	0.4
Index to benchmark	**Correlation**					**Tracking error (%)**				
iSTOXX Global Diversity Enhanced Impact Select 30 Index	0.6	0.6	0.6	0.6	0.7	9.6	10.0	13.0	12.4	12.2
Index to benchmark	**Beta**					**Annualized information ratio**				
iSTOXX Global Diversity Enhanced Impact Select 30 Index	0.5	0.4	0.4	0.4	0.6	-7.6	-1.4	-1.2	-0.8	-1.0

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

(EUR, price), all data as of May 31, 2023

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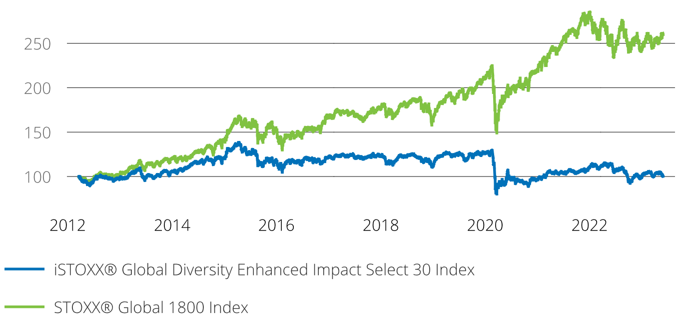
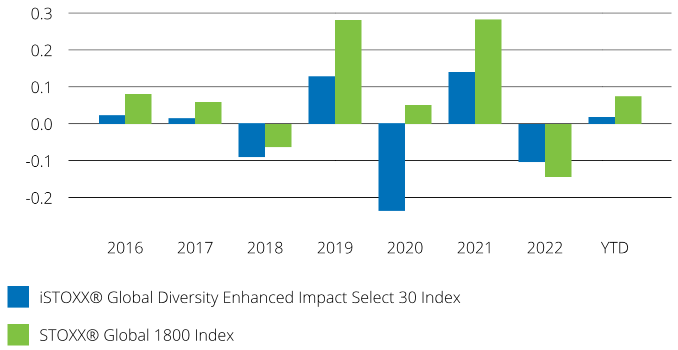
Fundamentals (for last 12 months)

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 Global Diversity Enhanced Impact Select 30 Index	17.4	11.1	13.0	11.1	1.1	4.4	1.6	0.1
STOXX Global 1800 Index	22.3	17.2	18.6	16.9	0.1	1.7	1.8	6.0

Performance and annual returns[4]





Methodology

The index universe is the STOXX Global 1800 Index excluding companies non-compliant based on Sustanalitics 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

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

Quick facts

Weighting	Inverse Volatility
Cap factor	Maximum 10%
No. of components	30
Review frequency	Quarterly
Calculation/distribution	realtime 15 sec
Calculation hours	00:00:00 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.

[3] Net dividend yield is calculated as net return index return minus price index return
[4] STOXX data from Mar. 19, 2012 to May 31, 2023

(EUR, price), all data as of May 31, 2023

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
BCE Inc.	Telecommunications	Canada	4.57
ORANGE	Telecommunications	France	4.46
Bank of Nova Scotia	Banks	Canada	4.21
POWER ASSETS HOLDINGS LTD	Utilities	Hong Kong	4.21
SNAM RETE GAS	Energy	Italy	4.00
ENAGAS	Energy	Spain	3.90
TELEFONICA	Telecommunications	Spain	3.76
Enbridge Inc.	Energy	Canada	3.73
ENDESA	Utilities	Spain	3.62
CK HUTCHISON HOLDINGS	Industrial Goods & Services	Hong Kong	3.59

[5] Based on the composition as of May 31, 2023