ISTOXX INDICES

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

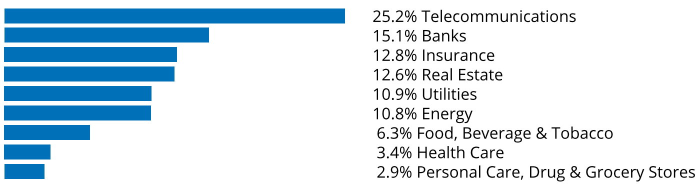
» The iSTOXX Global Women Leadership Select 30 Index is among the first of its kind to incorporate the Women in Leadership theme with high dividend and low volatility, creating a tradable index with this theme

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

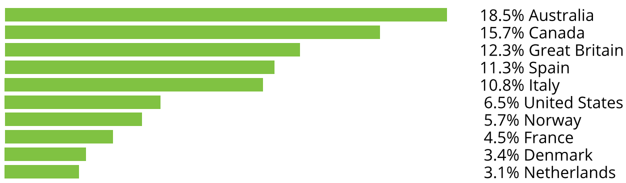
Descriptive statistics

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	0.9	0.0	0.0	0.0	0.0	4.6	2.4	159.1
STOXX Global 1800 Index	55,800.2	50,578.8	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 Women Leadership Select 30 Index	-4.4	3.0	-10.7	16.9	-8.4	N/A	N/A	-10.7	5.4	-1.8
STOXX Global 1800 Index	2.4	8.5	3.0	42.6	61.1	N/A	N/A	3.1	12.7	10.1
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
iSTOXX Global Women Leadership Select 30 Index	11.7	9.7	11.8	12.4	15.8	N/A	N/A	-1.1	0.3	-0.1
STOXX Global 1800 Index	11.0	12.2	15.9	15.0	17.6	N/A	N/A	0.1	0.8	0.5
Index to benchmark	**Correlation**					**Tracking error (%)**				
iSTOXX Global Women Leadership Select 30 Index	0.5	0.5	0.6	0.6	0.7	11.3	11.0	13.6	12.9	12.8
Index to benchmark	**Beta**					**Annualized information ratio**				
iSTOXX Global Women Leadership Select 30 Index	0.5	0.4	0.4	0.5	0.6	-7.0	-1.3	-1.2	-0.6	-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 May 31, 2023

ISTOXX INDICES

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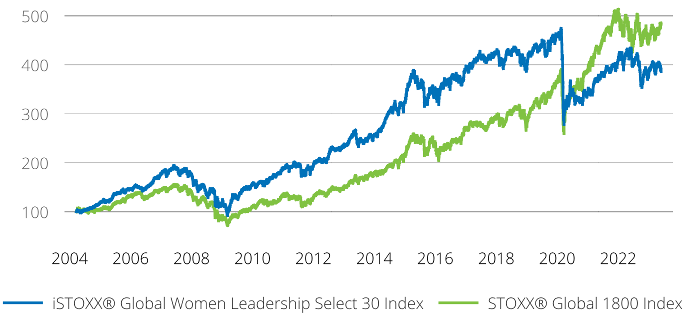
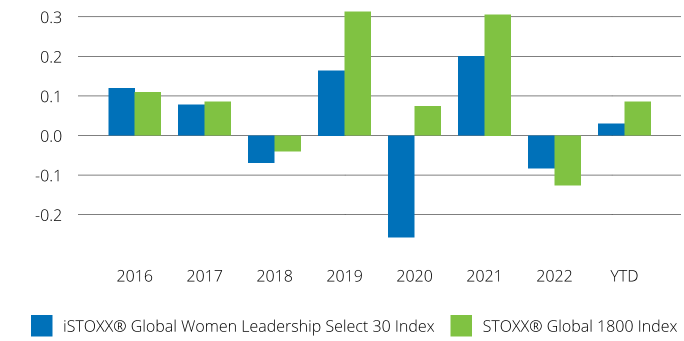
Fundamentals (for last 12 months)

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 Women Leadership Select 30 Index	16.2	11.3	12.0	11.3	1.3	5.1	1.8	0.1
STOXX Global 1800 Index	22.3	17.2	18.6	16.9	0.1	2.2	1.8	6.0

Performance and annual returns[4]





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

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DISCLAIMER

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 May 31, 2023

(EUR, gross return), all data as of May 31, 2023

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
BCE Inc.	Telecommunications	Canada	4.64
ORANGE	Telecommunications	France	4.52
Bank of Nova Scotia	Banks	Canada	4.28
SNAM RETE GAS	Energy	Italy	4.06
TELEFONICA	Telecommunications	Spain	3.82
Enbridge Inc.	Energy	Canada	3.79
RED ELECTRICA CORPORATION	Utilities	Spain	3.79
ENDESA	Utilities	Spain	3.67
Verizon Communications Inc.	Telecommunications	United States	3.46
ENEL	Utilities	Italy	3.42

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