

ISTOXX GLOBAL DIVERSITY ENHANCED IMPACT SELECT 30

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.

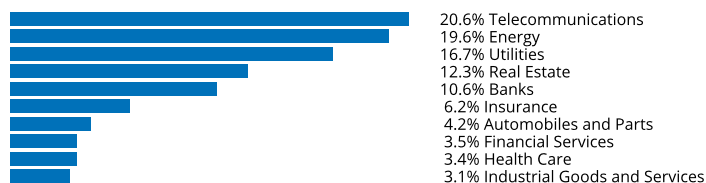
Key facts

- » 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

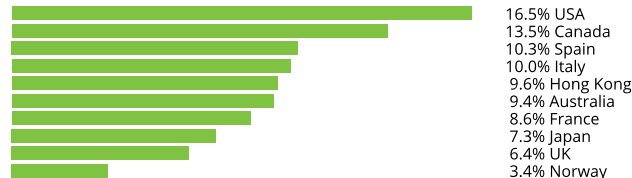
Descriptive statistics

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	N/A	1.0	0.0	0.0	0.0	0.0	5.0	2.1	186.4
STOXX Global 1800	58,189.7	52,803.9	29.3	10.2	2,590.6	1.1	4.9	0.0	3.1

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 Diversity Enhanced Impact Select 30	-2.3	-0.7	-7.4	2.9	-20.4	N/A	N/A	-7.5	0.9	-4.5
STOXX Global 1800	-1.0	19.2	5.2	32.1	45.5	N/A	N/A	5.2	9.8	7.9
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Global Diversity Enhanced Impact Select 30	N/A	N/A	10.1	9.9	15.6	N/A	N/A	-1.1	0.0	-0.3
STOXX Global 1800	N/A	N/A	13.8	14.5	17.7	N/A	N/A	0.1	0.6	0.4
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Global Diversity Enhanced Impact Select 30	0.7	0.6	0.6	0.6	0.7	7.9	9.3	11.3	12.1	12.2
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Global Diversity Enhanced Impact Select 30	0.7	0.5	0.4	0.4	0.6	-1.9	-2.1	-1.2	-0.8	-1.1

¹ For information on data calculation, please refer to STOXX calculation reference guide.

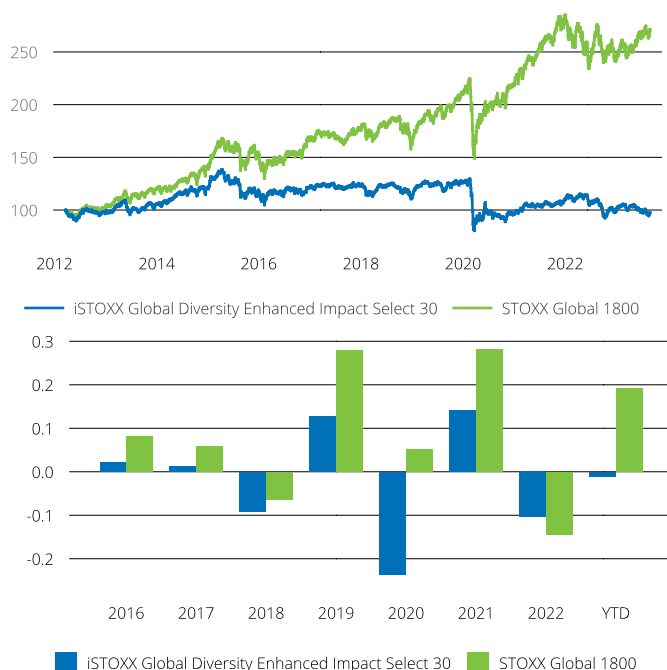
(EUR, price), all data as of Aug. 31, 2023

ISTOXX INDICES

ISTOXX GLOBAL DIVERSITY ENHANCED IMPACT SELECT 30

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	22.2	10.9	12.8	10.9	1.1	5.0	1.7	0.2
STOXX Global 1800	20.8	17.7	18.7	17.4	0.1	1.8	1.9	10.8

Performance and annual returns⁴

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

Versions and symbols

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

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 Aug. 31, 2023

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
ORANGE	Telecommunications	France	4.97
NITERRA	Automobiles and Parts	Japan	4.15
Bank of Nova Scotia	Banks	Canada	3.85
TELEFONICA	Telecommunications	Spain	3.78
Enbridge Inc.	Energy	Canada	3.70
Westpac Banking Corp.	Banks	Australia	3.61
ENGIE	Utilities	France	3.60
POWER ASSETS HOLDINGS LTD	Utilities	Hong Kong	3.50
MEDIOBANCA	Financial Services	Italy	3.46
TELENOR	Telecommunications	Norway	3.45

⁵ Based on the composition as of Aug. 31, 2023