Liquid version of STOXX Global Select Dividend 100

Capped by ADTV Liquidity Screen

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# Overview

Universe: STOXX Global Select Dividend 100

Weighting scheme: price-weighted, with the weighting factors based on the dividend yield

# Liquidity Screen

1. Liquidity test: the liquidity test is performed based a reference portfolio with a nominal value of EUR 1bn. Components pass this test if the amount to be allocated does not exceed 2.5 times the company’s average daily trading volume (ADTV)
2. For component which exceeds this threshold, a weight cap of 2.5 times the company’s three-month ADTV is applied.
3. Then, increase the weights in proportion of their original weights in order to make up for the reduced weight caused by weight capping