

EURO STOXX SELECT DIVIDEND 30

Index description

The STOXX Select Dividend Indices are designed to measure the performance of the highest dividend-paying stocks relative to their home markets. Stocks are screened by defined historical non-negative dividend-per-share growth rates and dividend to earnings-per-share (EPS) ratios. The index family covers the North America, Europe, Asia/Pacific, Eurozone, EU Enlarged and Global regions. The Global index is a roll-up of the European, North America and Asia/Pacific indices. The indices are derived from their respective benchmark index, such as the STOXX North America 600, STOXX Asia/Pacific 600, STOXX Europe 600, EURO STOXX and STOXX EU Enlarged TMI.

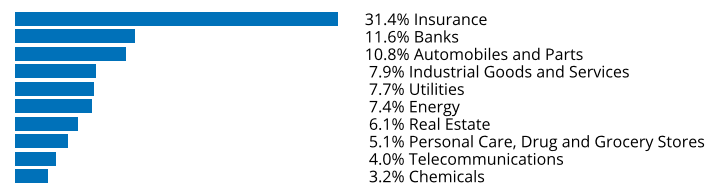
Key facts

- » Components are weighted by their indicated annual net dividend yield, i.e. the largest dividend-yielding companies have the highest weight in the index
- » Fixed component numbers and cap factors guarantee index diversification
- » Liquidity screening ensures the index is suitable as an underlying for financial products

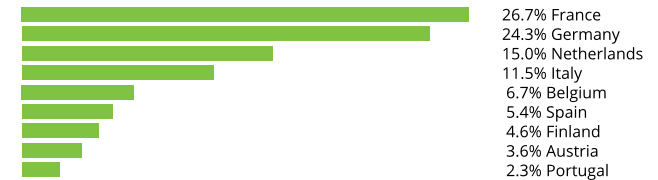
Descriptive statistics

| Index | Market cap (USD bn.) | | Components (USD bn.) | | | | Component weight (%) | | Turnover (%) |
|-------------------------------|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| EURO STOXX Select Dividend 30 | N/A | 1.0 | 0.0 | 0.0 | 0.1 | 0.0 | 5.4 | 1.7 | 30.5 |
| EURO STOXX | 7,632.6 | 5,445.7 | 18.7 | 7.5 | 266.0 | 1.7 | 4.9 | 0.0 | 3.0 |

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 |
| EURO STOXX Select Dividend 30 | -3.2 | 4.0 | 15.4 | 15.9 | -3.8 | N/A | N/A | 15.5 | 5.1 | -0.8 |
| EURO STOXX | -4.6 | 25.5 | 30.4 | 25.0 | 29.4 | N/A | N/A | 30.7 | 7.8 | 5.4 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio | | | | |
| EURO STOXX Select Dividend 30 | N/A | N/A | 20.3 | 21.3 | 23.8 | N/A | N/A | 0.6 | 0.2 | -0.0 |
| EURO STOXX | N/A | N/A | 21.6 | 21.8 | 22.7 | N/A | N/A | 1.1 | 0.3 | 0.2 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| EURO STOXX Select Dividend 30 | 1.0 | 0.9 | 0.9 | 0.9 | 0.9 | 5.1 | 6.3 | 7.1 | 7.8 | 8.1 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| EURO STOXX Select Dividend 30 | 0.9 | 0.9 | 0.9 | 0.9 | 1.0 | 3.0 | -2.7 | -1.8 | -0.4 | -0.7 |

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

(USD, gross return), all data as of Aug. 31, 2023

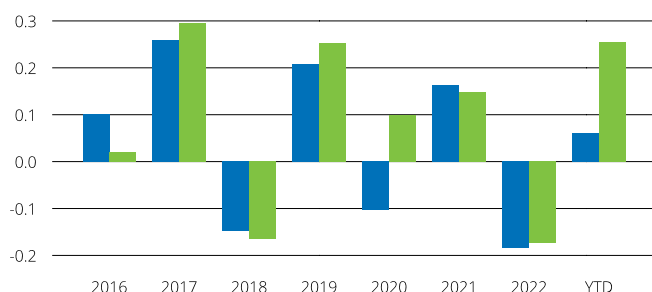
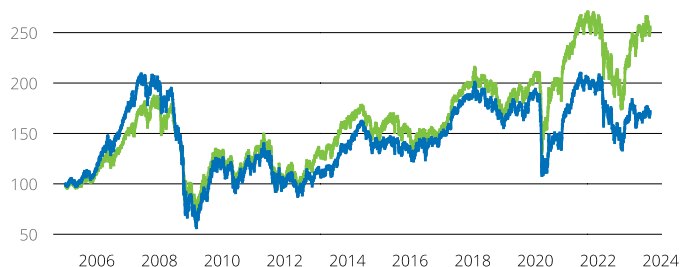
DIVIDEND INDICES

EURO STOXX SELECT DIVIDEND 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 |
| EURO STOXX Select Dividend 30 | 11.3 | 8.4 | 9.1 | 8.4 | 0.9 | 7.0 | 0.5 | 4.3 |
| EURO STOXX | 14.7 | 12.1 | 12.7 | 11.7 | 1.6 | 4.1 | 1.0 | 4.3 |

Performance and annual returns⁴



Methodology

The index universe is the relevant benchmark index. Only dividend-paying companies are eligible and those stocks must have a non-negative historical five-year dividend-per-share (DPS) growth rate and a defined dividend to EPS ratio. For the selection, components are sorted by an outperformance factor to their home market and ranked accordingly. A minimum liquidity level and a buffer rule are applied. Detailed index methodology, including information on the outperformance factor and the dividend to EPS ratio can be found in our rulebook : <http://www.stoxx.com/indices/rulebooks.html>

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|--------------|------|--------------|-----------|---------|
| Price | EUR | CH0020751589 | SD3E | .SD3E |
| Net Return | EUR | CH0020751605 | SD3T | .SD3T |
| Price | USD | CH0020751639 | SD3K | .SD3K |
| Net Return | USD | CH0020751647 | SD3U | .SD3U |
| Gross Return | EUR | CH0102792253 | SD3GT | .SD3GT |
| Gross Return | USD | CH0147789777 | SD3GU | .SD3GU |
| Gross Return | AUD | CH0271081454 | SD3AGU | .SD3AGU |
| Net Return | AUD | CH0271081504 | SD3AU | .SD3AU |
| Price | AUD | CH0271081553 | SD3AA | .SD3AA |
| Gross Return | CAD | CH0271081462 | SD3CGU | .SD3CGU |
| Net Return | CAD | CH0271081512 | SD3CU | .SD3CU |
| Price | CAD | CH0271081561 | SD3CC | .SD3CC |
| Gross Return | CHF | CH0271081470 | SD3CGD | .SD3CGD |
| Net Return | CHF | CH0271081520 | SD3CHD | .SD3CHD |
| Price | CHF | CH0271081579 | SD3CHC | .SD3CHC |
| Gross Return | GBP | CH0271081488 | SD3GHB | .SD3GHB |
| Net Return | GBP | CH0271081538 | SD3HB | .SD3HB |
| Price | GBP | CH0271081587 | SD3GB | .SD3GB |
| Gross Return | JPY | CH0271081496 | SD3GLP | .SD3GLP |
| Net Return | JPY | CH0271081546 | SD3ELP | .SD3ELP |
| Price | JPY | CH0271081595 | SD3JP | .SD3JP |

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

Quick facts

| | |
|-------------------|--|
| Weighting | By indicated net dividend yield, i.e. a company's indicated annual |
| Cap factor | Individual component weights are capped at 15% (10% for Global) |
| No. of components | Global index: 100 |
| Review frequency | Annually (March) |

To learn more about the inception date, currency versions, 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 Börse Group 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, Deutsche Börse Group 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, Deutsche Börse Group 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, Deutsche Börse Group or their licensors, research partners or data providers.

BACKTESTED PERFORMANCE

3
The index's backtested 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 a wide range of customization, 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 Dec. 31, 2004 to Aug. 31, 2023

(USD, gross return), all data as of Aug. 31, 2023

EURO STOXX SELECT DIVIDEND 30

Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|------------------------|-----------------------|----------------|-------------------|
| ENDESA | Utilities | Spain | 5.43 |
| NN GROUP | Insurance | Netherlands | 4.96 |
| CREDIT AGRICOLE | Banks | France | 4.87 |
| ASR NEDERLAND NV | Insurance | Netherlands | 4.23 |
| MERCEDES-BENZ GROUP | Automobiles and Parts | Germany | 4.08 |
| ORANGE | Telecommunications | France | 3.98 |
| SNAM RETE GAS | Energy | Italy | 3.87 |
| POSTE ITALIANE | Insurance | Italy | 3.86 |
| ASSICURAZIONI GENERALI | Insurance | Italy | 3.73 |
| BMW | Automobiles and Parts | Germany | 3.66 |

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