

STOXX® EUROPE SELECT DIVIDEND 30 INDEX

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.

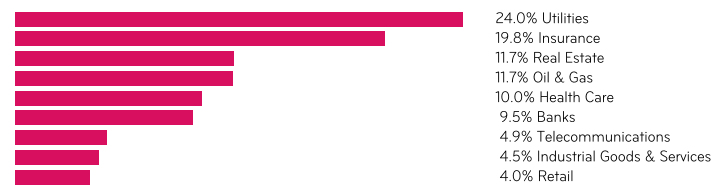
Key facts

- » 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

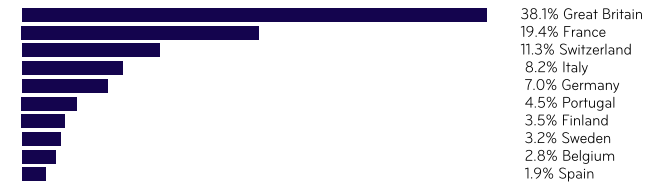
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Europe Select Dividend 30 Index	0.0	1.0	0.0	0.0	0.1	0.0	5.7	1.7	N/A
STOXX Europe 600 Index	9,806.9	7,868.4	13.1	5.9	228.8	1.4	2.9	0.0	3.8

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
STOXX Europe Select Dividend 30 Index	-2.6	0.2	-1.4	9.6	39.6	N/A	N/A	-1.5	3.1	7.0
STOXX Europe 600 Index	-5.5	-4.7	-5.9	4.7	28.6	N/A	N/A	-6.0	1.6	5.2
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Europe Select Dividend 30 Index	12.8	10.7	10.2	13.9	14.7	N/A	N/A	-0.1	0.2	0.5
STOXX Europe 600 Index	14.8	11.9	11.3	14.7	15.4	N/A	N/A	N/A	0.1	0.3
Index to benchmark	Correlation					Tracking error (%)				
STOXX Europe Select Dividend 30 Index	0.8	0.9	0.9	1.0	1.0	8.7	5.7	5.5	4.5	4.5
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe Select Dividend 30 Index	0.7	0.8	0.8	0.9	0.9	3.9	1.0	0.8	0.3	0.3

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

² Based on Euribor1m

(EUR, net return), all data as of Oct. 31, 2018

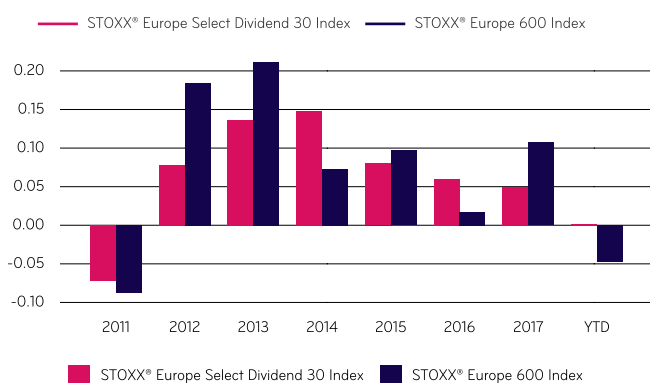
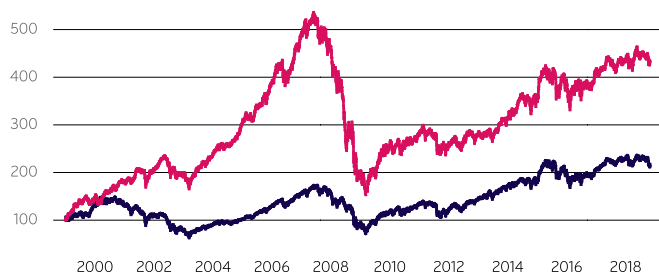
DIVIDEND INDICES

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Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/book	Dividend yield (%) ⁴	Price/sales	Price/cash flow
	Trailing	Projected	Trailing	Projected				
STOXX Europe Select Dividend 30 Index	13.3	12.6	13.3	12.6	1.3	4.2	0.8	-24.3
STOXX Europe 600 Index	14.6	13.5	13.5	13.4	1.6	2.6	1.1	10.2

Performance and annual returns³



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
Net Return AUD	CH0271081660	S3DAU		.S3DAU
Price AUD	CH0271081710	S3DAA		.S3DCU
Net Return CAD	CH0271081678	S3DCU		.S3DCHD
Price CAD	CH0271081728	S3DCC		.S3DHB
Net Return CHF	CH0271081686	S3DCHD		.S3DELP
Price CHF	CH0271081736	S3DCHC		.S3DAA
Net Return EUR	CH0020751373	SD3R	SD3R INDEX	.SD3R
Price EUR	CH0020751340	SD3P	SD3P INDEX	.SD3P
Net Return GBP	CH0271081694	S3DHB		.S3DCC
Price GBP	CH0271081744	S3DGB		.S3DCHC

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 dividend divided by the sum of all indicated annual dividends of
Cap factor	Individual component weights are capped at 15% (10% for Global)
No. of components	Global index: 100 North America index: 40
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.

³ STOXX data from Dec. 30, 1998 to Oct. 31, 2018

⁴ Net dividend yield is calculated as net return index return minus price index return

(EUR, net return), all data as of Oct. 31, 2018

CONTACT DETAILS

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STOXX is part of Deutsche Boerse Group

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.

DISCLAIMER

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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.

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
SCOTTISH & SOUTHERN ENERGY	Utilities	GB	5.68
GLAXOSMITHKLINE	Health Care	GB	5.65
ROYAL DUTCH SHELL B	Oil & Gas	GB	5.42
NATIONAL GRID	Utilities	GB	5.20
UNITED UTILITIES GRP	Utilities	GB	5.03
EDP ENERGIAS DE PORTUGAL	Utilities	PT	4.52
ASTRAZENECA	Health Care	GB	4.36
SAINSBURY (J)	Retail	GB	3.97
FORTUM	Utilities	FI	3.54
TOTAL	Oil & Gas	FR	3.44

⁵ Based on the composition as of Oct. 31, 2018