

STOXX EUROPE 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

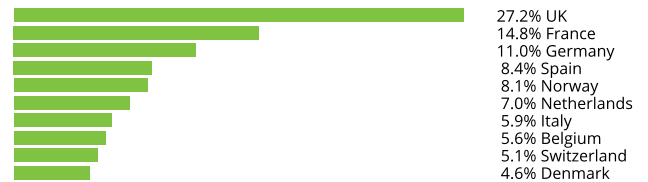
Descriptive statistics

Index	Market cap (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	N/A	0.9	0.0	0.0	0.0	0.0	4.8	2.2	35.7
STOXX Europe 600	12,480.3	9,795.9	16.3	5.9	296.4	1.5	3.0	0.0	3.4

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	-3.0	2.1	6.6	31.6	20.4	N/A	N/A	6.6	9.7	3.8
STOXX Europe 600	-2.5	16.1	13.4	34.6	35.8	N/A	N/A	13.5	10.5	6.4
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
STOXX Europe Select Dividend 30	N/A	N/A	15.4	17.4	21.3	N/A	N/A	0.2	0.5	0.2
STOXX Europe 600	N/A	N/A	14.0	15.6	18.0	N/A	N/A	0.7	0.6	0.3
Index to benchmark	Correlation					Tracking error (%)				
STOXX Europe Select Dividend 30	0.9	0.9	0.9	0.9	0.9	4.9	6.8	6.8	8.2	9.2
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe Select Dividend 30	1.0	1.0	1.0	1.0	1.1	-1.1	-1.7	-0.9	-0.1	-0.2

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

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

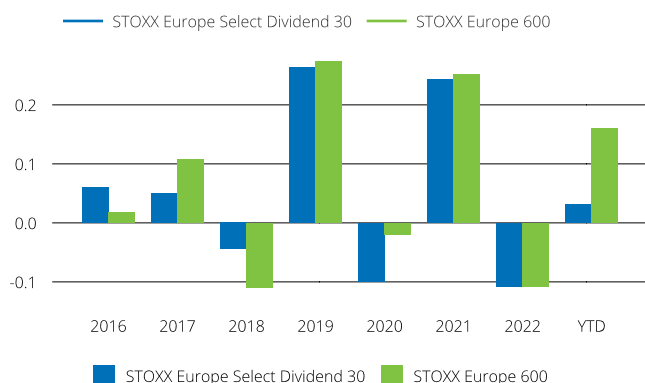
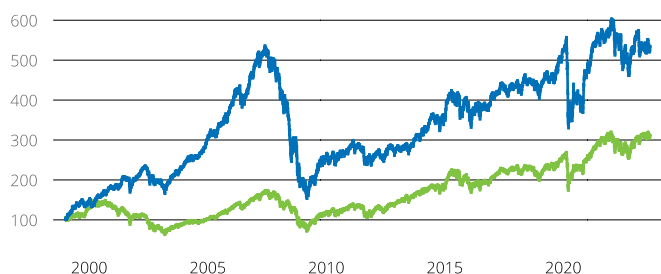
DIVIDEND INDICES

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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
STOXX Europe Select Dividend 30	11.1	10.2	9.6	10.2	1.1	6.2	0.6	1.6
STOXX Europe 600	13.9	12.3	12.3	12.1	1.8	3.0	1.2	11.3

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	CH0020751340	SD3P	SD3P INDEX	.SD3P
Net Return	EUR	CH0020751373	SD3R	SD3R INDEX	.SD3R
Price	USD	CH0020751423	SD3L	SD3L INDEX	.SD3L
Net Return	USD	CH0020751480	SD3V	SD3V INDEX	.SD3V
Net Return	AUD	CH0271081660	S3DAU		.S3DAU
Price	AUD	CH0271081710	S3DAA		.S3DAA
Net Return	CAD	CH0271081678	S3DCU		.S3DCU
Price	CAD	CH0271081728	S3DCC		.S3DCC
Net Return	CHF	CH0271081686	S3DCHD		.S3DCHD
Price	CHF	CH0271081736	S3DCHC		.S3DCHC
Net Return	GBP	CH0271081694	S3DHB		.S3DHB
Price	GBP	CH0271081744	S3DGB		.S3DGB
Net Return	JPY	CH0271081702	S3DELP		.S3DELP
Price	JPY	CH0271081769	S3DJP		.S3DJP

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

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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 a wide range of customization, 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 Dec. 30, 1998 to Aug. 31, 2023

DIVIDEND INDICES

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
TAYLOR WIMPEY	Consumer Products and Services	UK	4.80
A.P. MOLLER-MAERSK A	Industrial Goods and Services	Denmark	4.57
GLENCORE PLC	Basic Resources	UK	4.42
ACS	Construction and Materials	Spain	4.22
YARA	Chemicals	Norway	4.20
ENDESA	Utilities	Spain	4.14
RIO TINTO	Basic Resources	UK	4.13
LEGAL & GENERAL GRP	Insurance	UK	4.11
AKER BP	Energy	Norway	3.88
NN GROUP	Insurance	Netherlands	3.78

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