STRATEGY INDICES

STOXX® USA 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, USA, EU Enlarged and Global regions. The Global index is a rollup 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 Europe 600, STOXX Asia/Pacific 600, EURO STOXX, STOXX USA 900 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.

Risk and return figures[1]

Index returns					Return (%)					Annualized return (%)
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX USA Select Dividend 30 Index	0.1	-4.5	-5.0	72.9	70.2	N/A	N/A	-5.0	20.2	11.4
STOXX USA 900 Index	-0.5	5.1	-2.6	46.4	83.4	N/A	N/A	-2.7	13.7	13.1
Index volatility and risk					**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**
STOXX USA Select Dividend 30 Index	23.2	22.5	21.9	24.8	26.2	1.2	N/A	-0.5	0.7	0.4
STOXX USA 900 Index	15.9	17.1	22.7	19.7	22.4	1.1	N/A	-0.3	0.6	0.6
Index to benchmark					**Correlation**					**Tracking error (%)**
STOXX USA Select Dividend 30 Index	0.8	0.9	0.9	0.7	0.8	12.8	12.0	11.4	17.5	16.0
Index to benchmark					**Beta**					**Annualized information ratio**
STOXX USA Select Dividend 30 Index	1.3	1.1	0.8	0.9	0.9	0.7	-2.4	-0.3	0.3	-0.1

[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on EURIBOR1M

(EUR, gross return), all data as of Apr. 28, 2023

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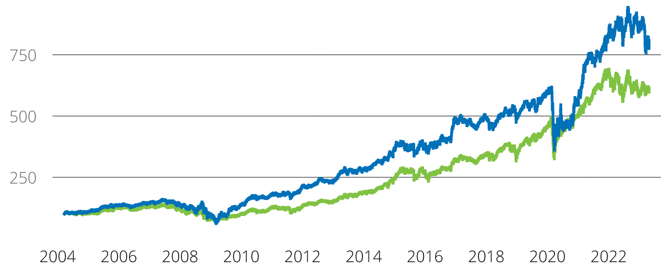
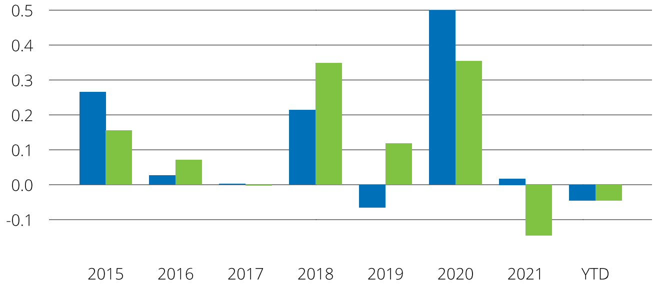
Performance and annual returns[4]





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
Gross Return	EUR	CH0339859073	SXUSD3G		.SXUSD3G
Gross Return	EUR	CH0339859073	SXUSD3G		.SXUSD3G
Net Return	EUR	CH0339859115	SXUSD3R		.SXUSD3R
Net Return	EUR	CH0339859115	SXUSD3R		.SXUSD3R
Price	EUR	CH0339859123	SXUSD3P		.SXUSD3P
Price	EUR	CH0339859123	SXUSD3P		.SXUSD3P
Gross Return	USD	CH0339859081	SXUSD3GV		.SXUSD3GV
Net Return	USD	CH0339859099	SXUSD3V	SXUSD3V INDEX	.SXUSD3V
Net Return	USD	CH0339859099	SXUSD3V	SXUSD3V INDEX	.SXUSD3V
Price	USD	CH0339859107	SXUSD3L		.SXUSD3L

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

Quick facts

Weighting	Indicated net dividend yield
Cap factor	15%
No. of components	30
Review frequency	Anually
Calculation/distribution	Realtime 15 sec. (EUR, USD Price) / end-of-day (others)
Calculation hours	15:30 - 22:15 CET
Base value/base date	100 as of Mar. 22, 2004
History	Available since Mar. 22, 2004
Inception date	Oct. 20, 2016

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.

[4] STOXX data from Mar. 22, 2004 to Apr. 28, 2023

(EUR, gross return), all data as of Apr. 28, 2023

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Top 10 Components[4]

Company	Supersector	Country	Weight (%)
New York Community Bancorp Inc	Oil & Gas	null	6.48
MEDICAL PROPERTIES TRUST	Oil & Gas	null	6.40
COTERRA ENERGY	Oil & Gas	null	6.34
Devon Energy Corp.	Oil & Gas	null	5.07
ConocoPhillips	Oil & Gas	null	4.54
Verizon Communications Inc.	Oil & Gas	null	4.43
Western Union Co.	Oil & Gas	null	4.34
DIAMONDBACK ENERGY	Oil & Gas	null	4.02
3M Co.	Oil & Gas	null	3.48
JANUS HENDERSON	Oil & Gas	null	3.47

[4] Based on the composition as of Apr. 28, 2023