

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 figures¹

| 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 | -4.9 | -6.3 | 66.1 | 59.2 | N/A | N/A | -6.4 | 18.6 | 9.9 |
| STOXX USA 900 Index | -0.5 | 4.9 | -3.1 | 44.4 | 78.8 | N/A | N/A | -3.2 | 13.2 | 12.5 |
| 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 | 1.1 | N/A | -0.5 | 0.6 | 0.4 |
| STOXX USA 900 Index | 15.9 | 17.1 | 22.7 | 19.7 | 22.4 | 1.0 | N/A | -0.4 | 0.6 | 0.5 |
| 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 | -2.5 | -0.4 | 0.2 | -0.2 |

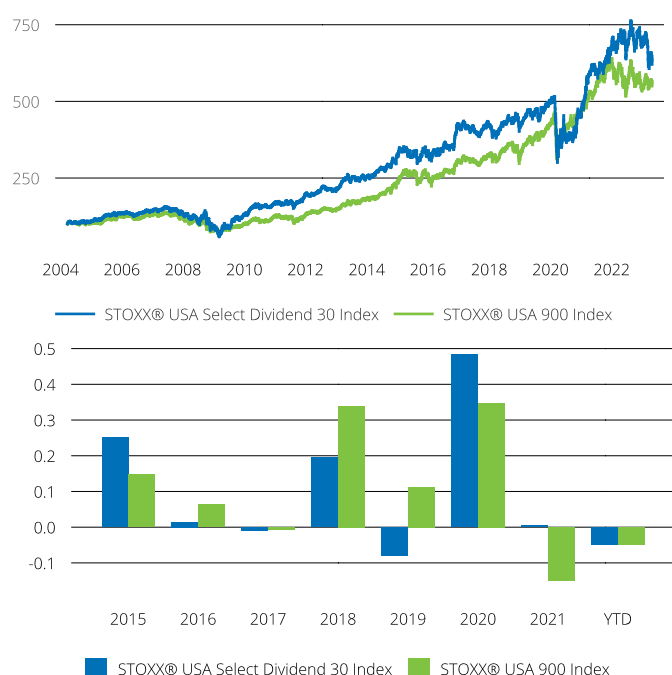
¹ For information on data calculation, please refer to STOXX [calculation reference guide](#).

² Based on EURIBOR1M

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

STRATEGY INDICES

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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 |
|------------------|--------------|----------|---------------|-----------|
| 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 | Annually |
| 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, net return), all data as of Apr. 28, 2023

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Top 10 Components⁴

| 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
