DIVIDEND INDICES

STOXX® EUROPE ESG-X SELECT DIVIDEND 30 INDEX

Index description

The STOXX ESG-X Select Dividend indices are derived from the STOXX ESG-X indices and select stocks which represent the highest-yielding stocks relative to their home markets in the respective benchmark index. The STOXX ESG-X Index Family applies standardized ESG exclusion screens for Global Standard Screening, Controversial Weapons, Thermal Coal and Tobacco Producers, with the aim of taking responsible investment criteria into account.

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.

»The ESG-X Select Dividend indices are derived from the respective ESG-X Benchmark indices on which ESG screens are applied, based on responsible policies, aiming to reduce reputational and idiosyncratic risks.
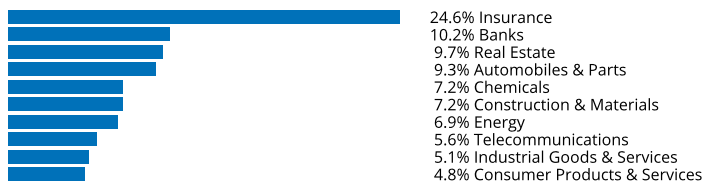
»Fixed component number and cap factors guarantee index diversification.

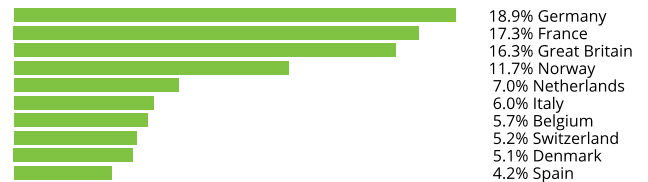»Liquidity screening ensures the index is suitable as an underlying for financial products.

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
STOXX Europe ESG-X Select Dividend 30 Index	N/A	1.0	0.0	0.0	0.1	0.0	5.1	2.2	39.0
STOXX Europe Select Dividend 30 Index	N/A	1.0	0.0	0.0	0.1	0.0	4.9	2.1	N/A

Supersector weighting (top 10)

24.6% Insurance
10.2% Banks
9.7% Real Estate
9.3% Automobiles & Parts
7.2% Chemicals
7.2% Construction & Materials
6.9% Energy
5.6% Telecommunications
5.1% Industrial Goods & Services
4.8% Consumer Products & Services

Country weighting

18.9% Germany
17.3% France
16.3% Great Britain
11.7% Norway
7.0% Netherlands
6.0% Italy
5.7% Belgium
5.2% Switzerland
5.1% Denmark
4.2% Spain

Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe ESG-X Select Dividend 30 Index	5.6	1.9	7.8	8.9	-12.8	N/A	N/A	7.9	2.9	-2.7
STOXX Europe Select Dividend 30 Index	4.5	3.3	7.7	12.3	-10.5	N/A	N/A	7.7	4.0	-2.2
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio[2]				
STOXX Europe ESG-X Select Dividend 30 Index	17.5	19.5	21.2	21.8	24.2	N/A	N/A	0.4	0.1	-0.1
STOXX Europe Select Dividend 30 Index	17.1	18.6	21.0	21.2	23.6	N/A	N/A	0.4	0.2	-0.1
Index to benchmark	Correlation					Tracking error (%)				
STOXX Europe ESG-X Select Dividend 30 Index	1.0	1.0	1.0	1.0	1.0	2.6	2.4	2.3	2.3	3.2
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe ESG-X Select Dividend 30 Index	1.0	1.0	1.0	1.0	1.0	5.2	-1.0	0.1	-0.4	-0.1

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

(USD, price), all data as of Jul. 31, 2023

STOXX | QONTIGO

STOXX Ltd. is part of Qontigo

DIVIDEND INDICES
STOXX® EUROPE ESG-X SELECT DIVIDEND 30 INDEX

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 ESG-X Select Dividend 30 Index	13.2	9.5	10.2	9.5	1.0	7.0	0.4	1.2
STOXX Europe Select Dividend 30 Index	10.2	9.9	9.4	9.9	1.1	6.7	0.4	1.2

Performance and annual returns[4]
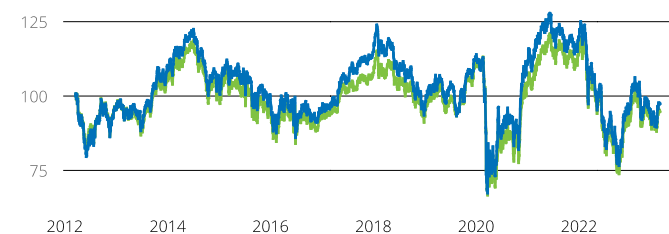
— STOXX® Europe ESG-X Select Dividend 30 Index

— STOXX® Europe Select Dividend 30 Index
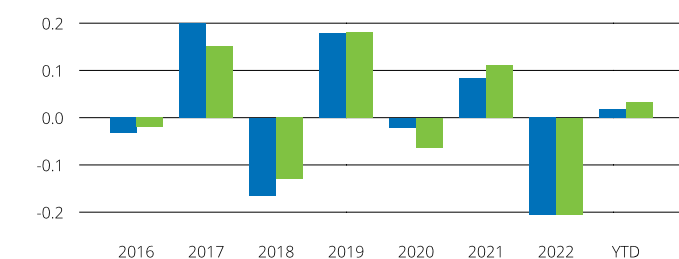
■ STOXX® Europe ESG-X Select Dividend 30 Index

■ STOXX® Europe Select Dividend 30 Index

Methodology

The index universe is the relevant STOXX ESG-X benchmark index. Only dividend-paying companies are eligible and must have a non-negative historical five-year dividend-per-share (DPS) growth rate and a defined DPS to EPS ratio. For the selection, eligible companies are sorted by an out-performance 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 DPS to EPS ratio can be found in our rulebook: https://www.stoxx.com/rulebooks

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	AUD	CH0598747308	S3DAGUX		.S3DAGUX
Net Return	AUD	CH0598747373	S3DAUX		.S3DAUX
Price	AUD	CH0598747217	S3DAAX		.S3DAAX
Gross Return	CAD	CH0598747381	S3DCGUX		.S3DCGUX
Net Return	CAD	CH0598747225	S3DCUX		.S3DCUX
Price	CAD	CH0598747100	S3DCCX		.S3DCCX
Gross Return	CHF	CH0598747118	S3DCHGDX		.S3DCHGDX
Net Return	CHF	CH0598747159	S3DCHDX		.S3DCHDX
Price	CHF	CH0598747134	S3DCHCX		.S3DCHCX
Gross Return	EUR	CH0598747191	SD3GRX	SD3GRX INDEX	.SD3GRX

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

Quick facts

Weighting	By indicated net dividend yield
Cap factor	0.15
No. of components	30
Review frequency	Annually (March)
Calculation/distribution	realtime 15 sec
Calculation hours	09:00:00 18:00:00
Base value/base date	100 as of Mar. 16, 2012
History	Available from Mar. 16, 2012
Inception date	Feb. 24, 2021

To learn more about the inception date, the currency, the 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 Boerse Group (DBAG) 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, DBAG 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, DBAG 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, DBAG or their licensors, research partners or data providers.

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.

[3] Net dividend yield is calculated as net return index return minus price index return
[4] STOXX data from Mar. 16, 2012 to Jul. 31, 2023

(USD, price), all data as of Jul. 31, 2023

DIVIDEND INDICES
STOXX® EUROPE ESG-X SELECT DIVIDEND 30 INDEX

Top 10 Components[5]

Company	Supersector	Country	Weight (%)
A P MOLLER-MAERSK A	Industrial Goods & Services	Denmark	5.09
TAYLOR WIMPEY	Consumer Products & Services	Great Britain	4.82
YARA	Chemicals	Norway	4.65
Vonovia SE	Real Estate	Germany	4.60
LEGAL & GENERAL GRP	Insurance	Great Britain	4.41
ACS	Construction & Materials	Spain	4.16
AKER BP	Energy	Norway	3.91
CLOSE BROTHERS GRP	Banks	Great Britain	3.77
NN GROUP	Insurance	Netherlands	3.73
CREDIT AGRICOLE	Banks	France	3.62

[5] Based on the composition as of Jul. 31, 2023