

STOXX® NORTH AMERICA ESG-X SELECT DIVIDEND 40 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 North America ESG-X Select Dividend 40 Index	N/A	1.1	0.0	0.0	0.0	0.0	4.0	1.5	30.0
STOXX North America Select Dividend 40 Index	N/A	1.1	0.0	0.0	0.1	0.0	5.6	1.5	30.8

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 North America ESG-X Select Dividend 40 Index	5.3	-2.7	-3.8	45.9	19.2	N/A	N/A	-3.8	13.6	3.6
STOXX North America Select Dividend 40 Index	6.7	-0.4	-1.4	45.2	23.1	N/A	N/A	-1.4	13.4	4.3
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX North America ESG-X Select Dividend 40 Index	10.5	15.6	17.3	18.4	24.2	N/A	N/A	-0.3	0.7	0.1
STOXX North America Select Dividend 40 Index	11.8	16.0	17.5	17.6	23.2	N/A	N/A	-0.1	0.7	0.2
Index to benchmark	Correlation					Tracking error (%)				
STOXX North America ESG-X Select Dividend 40 Index	1.0	1.0	1.0	1.0	1.0	3.4	2.7	2.3	2.1	2.6
Index to benchmark	Beta					Annualized information ratio				
STOXX North America ESG-X Select Dividend 40 Index	0.9	1.0	1.0	1.0	1.0	-4.9	-1.6	-1.1	0.1	-0.2

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

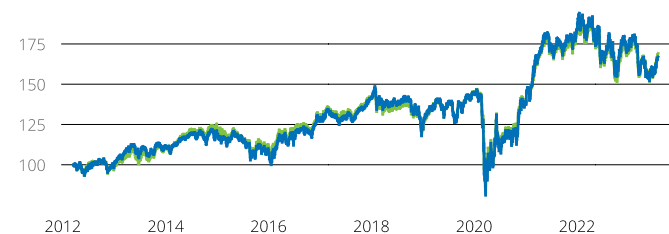
DIVIDEND INDICES

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Fundamentals (for last 12 months)

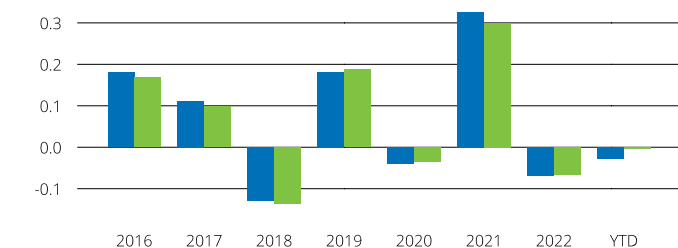
Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) ³	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX North America ESG-X Select Dividend 40 Index	11.2	10.9	10.6	10.9	1.5	3.2	1.2	16.0
STOXX North America Select Dividend 40 Index	10.6	11.1	9.9	11.1	1.7	3.3	1.3	13.8

Performance and annual returns⁴



— STOXX® North America ESG-X Select Dividend 40 Index

— STOXX® North America Select Dividend 40 Index



■ STOXX® North America ESG-X Select Dividend 40 Index

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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 EUR	CH0598747472	SD4AGR		.SD4AGR
Net Return EUR	CH0598747399	SD4AR		.SD4AR
Price EUR	CH0598747209	SD4APX		.SD4APX
Gross Return USD	CH0598747233	SD4AGV		.SD4AGV
Net Return USD	CH0598747092	SD4AV		.SD4AV
Price USD	CH0598747282	SD4ALX		.SD4ALX

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	40
Review frequency	Annually (March)
Calculation/distribution	realtime 15 sec
Calculation hours	15:30:00 22:15:00
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

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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.

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

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
Bank of Nova Scotia	Banks	Canada	3.97
Verizon Communications Inc.	Telecommunications	United States	3.69
Power Corp. of Canada	Insurance	Canada	3.62
Manulife Financial Corp.	Insurance	Canada	3.56
Canadian Imperial Bank of Comm	Banks	Canada	3.55
International Business Machine	Technology	United States	3.43
LYONDELLBASELL INDUSTRIES	Chemicals	United States	3.16
Sun Life Financial Inc.	Insurance	Canada	3.05
International Paper Co.	Basic Resources	United States	2.98
FNF Group	Insurance	United States	2.86

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