

EURO ISTOXX® EX FINANCIALS HIGH DIVIDEND 50 INDEX

Index description

The EURO iSTOXX ex Financials High Dividend 50 Index is an extension of the EURO STOXX ex Financials family of indices. The index aims to select the top 50 stocks by dividend yield in the EURO STOXX ex Financials universe. The constituents are weighted according to their one-year historical dividend yield (with a 10% constituent cap).

Key facts

» Constituents are weighted according to their one-year historical dividend yield

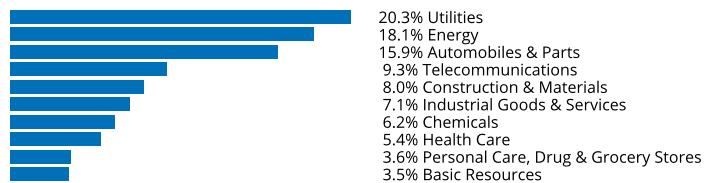
» Highly liquid benchmark

» Excludes stocks that are allocated to the industry 'Financials' according to the Industry Classification Benchmark (ICB).

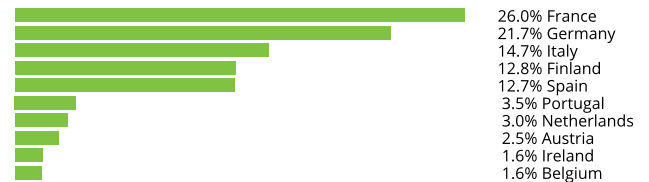
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
EURO iSTOXX ex Financials High Dividend 50 Index	N/A	1.0	0.0	0.0	0.0	0.0	4.2	1.2	85.7
EURO STOXX ex Financials Index	6,250.9	4,310.9	17.7	6.9	262.4	1.6	6.1	0.0	2.6

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
EURO iSTOXX ex Financials High Dividend 50 Index	2.7	12.9	16.3	58.4	36.9	N/A	N/A	16.4	16.8	6.6
EURO STOXX ex Financials Index	1.6	17.2	14.4	38.5	37.4	N/A	N/A	14.6	11.6	6.6
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
EURO iSTOXX ex Financials High Dividend 50 Index	11.9	13.2	15.1	16.2	19.8	N/A	N/A	1.0	0.9	0.3
EURO STOXX ex Financials Index	15.0	13.9	16.1	17.6	19.4	N/A	N/A	0.8	0.6	0.3
Index to benchmark	Correlation					Tracking error (%)				
EURO iSTOXX ex Financials High Dividend 50 Index	0.9	0.9	0.9	0.9	0.9	7.8	7.0	7.7	9.1	8.8
Index to benchmark	Beta					Annualized information ratio				
EURO iSTOXX ex Financials High Dividend 50 Index	0.7	0.8	0.8	0.8	0.9	1.7	-1.0	0.1	0.4	-0.0

¹ For information on data calculation, please refer to STOXX calculation reference guide.

² Based on EURIBOR1M

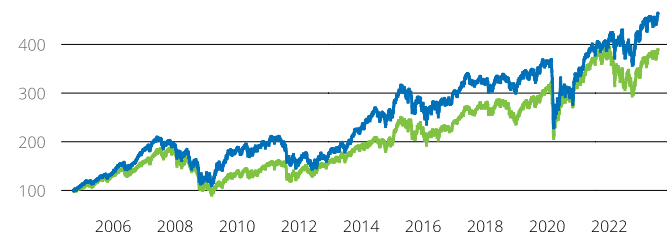
(EUR, net return), all data as of Jul. 31, 2023

ISTOXX INDICES

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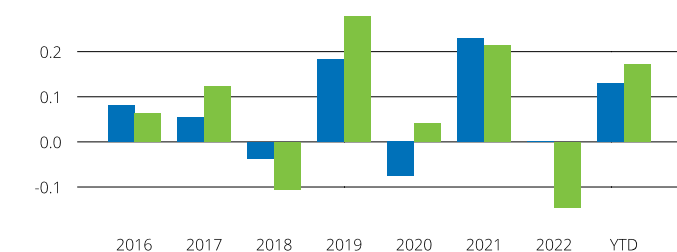
Fundamentals (for last 12 months)

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
EURO ISTOXX ex Financials High Dividend 50 Index	10.2	8.5	8.9	8.5	1.2	5.7	0.5	-3.0
EURO STOXX ex Financials Index	18.1	14.4	15.5	13.9	2.1	2.4	1.1	17.4

Performance and annual returns⁴

— EURO ISTOXX® ex Financials High Dividend 50 Index

— EURO STOXX® ex Financials Index



■ EURO ISTOXX® ex Financials High Dividend 50 Index

■ EURO STOXX® ex Financials Index

Methodology

The EURO ISTOXX ex Financials High Dividend 50 Index uses the EURO STOXX ex Financials index as base universe. First, all stocks whose 12-month historical dividend yield is not available as of the cutoff date are excluded. All remaining companies are ranked in descending order in terms of dividend yield and the top 50 are selected. All constituents are weighted according to their dividend yield, with a cap of 10%.

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0291098314	SXENFDGR		.SXENFDGR
Net Return EUR	CH0291098298	SXENFDR	SXENFDR INDEX	.SXENFDR
Net Return EUR	CH0291098298	SXENFDR	SXENFDR INDEX	.SXENFDR
Price EUR	CH0291098033	SXENFDP	SXENFDP INDEX	.SXENFDP
Price EUR	CH0291098033	SXENFDP	SXENFDP INDEX	.SXENFDP
Gross Return USD	CH0291098991	SXENFDGV		.SXENFDGV
Net Return USD	CH0291098959	SXENFDV		.SXENFDV
Net Return USD	CH0291098959	SXENFDV		.SXENFDV
Price USD	CH0291098926	SXENFDL		.SXENFDL
Price USD	CH0291098926	SXENFDL		.SXENFDL

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

Quick facts

Weighting	Dividend yield
Cap factor	10%
No. of components	50
Review frequency	Quarterly
Calculation/distribution	Price, net and gross return in EUR and USD
Calculation hours	Price: real-time (9:00 am to 6:00 pm), others: end of day (6:00 pm)
Base value/base date	100 as of Mar. 22, 2004
History	Available from Mar. 22, 2004
Inception date	Aug. 28, 2015

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 Sep. 20, 2004 to Jul. 31, 2023

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

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
STELLANTIS	Automobiles & Parts	Italy	4.23
ENGIE	Utilities	France	3.83
BMW	Automobiles & Parts	Germany	3.13
ENAGAS	Energy	Spain	3.11
FORTUM	Utilities	Finland	3.04
BASF	Chemicals	Germany	2.91
TELEFONICA	Telecommunications	Spain	2.76
MERCEDES-BENZ GROUP	Automobiles & Parts	Germany	2.71
ENI	Energy	Italy	2.70
ENDESA	Utilities	Spain	2.65

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