EURO STOXX® 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, EU Enlarged and Globalregions. The Global index is a roll-up 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 Asia/Pacific 600, STOXX Europe 600, EURO STOXX and STOXX EU Enlarged TMI.
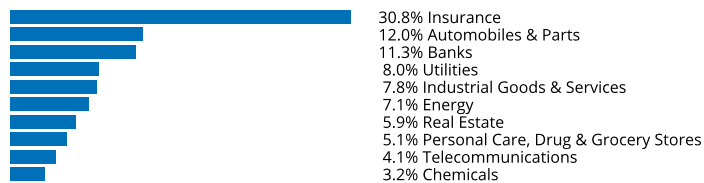
Key facts

» 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

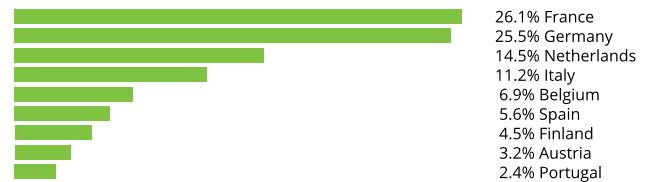» Liquidity screening ensures the index is suitable as an underlying for financial products

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 STOXX Select Dividend 30 Index	N/A	0.9	0.0	0.0	0.1	0.0	5.6	1.9	30.8
EURO STOXX Index	7,165.0	5,082.1	17.5	7.1	267.3	1.6	5.3	0.0	2.9

Supersector weighting (top 10)

30.8% Insurance
12.0% Automobiles & Parts
11.3% Banks
8.0% Utilities
7.8% Industrial Goods & Services
7.1% Energy
5.9% Real Estate
5.1% Personal Care, Drug & Grocery Stores
4.1% Telecommunications
3.2% Chemicals

Country weighting

26.1% France
25.5% Germany
14.5% Netherlands
11.2% Italy
6.9% Belgium
5.6% Spain
4.5% Finland
3.2% Austria
2.4% Portugal

Risk and return figures[1]

Index returns				Return (%)					Annualized return (%)	
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX Select Dividend 30 Index	3.5	2.0	8.1	30.1	2.9	N/A	N/A	8.2	9.2	0.6
EURO STOXX Index	3.9	15.5	24.5	42.9	41.4	N/A	N/A	24.7	12.7	7.3
Index volatility and risk				Annualized volatility (%)					Annualized Sharpe ratio[2]	
EURO STOXX Select Dividend 30 Index	11.4	15.1	16.2	17.8	21.4	N/A	N/A	0.3	0.5	0.0
EURO STOXX Index	11.7	14.4	16.5	18.0	19.8	N/A	N/A	1.1	0.7	0.4
Index to benchmark				Correlation					Tracking error (%)	
EURO STOXX Select Dividend 30 Index	0.9	0.9	0.9	0.9	0.9	4.7	6.4	7.4	8.0	8.1
Index to benchmark				Beta					Annualized information ratio	
EURO STOXX Select Dividend 30 Index	0.9	1.0	0.9	0.9	1.0	-1.0	-3.9	-2.0	-0.4	-0.8

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

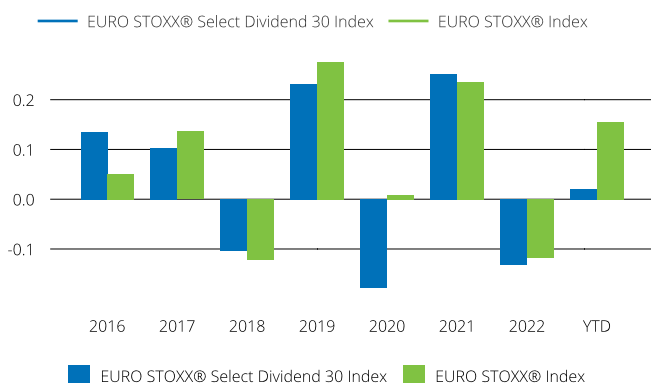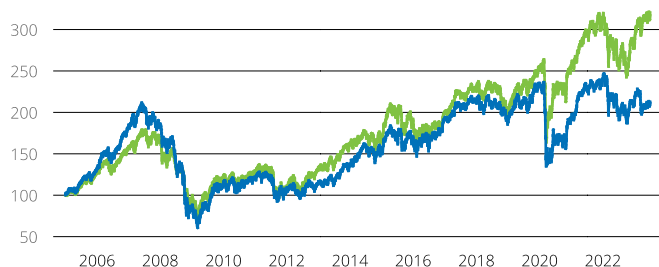*(EUR, gross return), all data as of Jun. 30, 2023*

STOXX Ltd. is part of Qontigo

DIVIDEND INDICES
EURO STOXX® 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
EURO STOXX Select Dividend 30 Index	8.8	8.5	8.8	8.5	0.9	6.8	0.5	10.8
EURO STOXX Index	15.5	12.4	13.7	12.1	1.6	3.9	1.0	5.7

Performance and annual returns[4]

— EURO STOXX® Select Dividend 30 Index   — EURO STOXX® Index

■ EURO STOXX® Select Dividend 30 Index   ■ EURO STOXX® Index

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	AUD	CH0271081454	SD3AGU		.SD3AGU
Gross Return	AUD	CH0271081454	SD3AGU		.SD3AGU
Net Return	AUD	CH0271081504	SD3AU		.SD3AU
Net Return	AUD	CH0271081504	SD3AU		.SD3AU
Price	AUD	CH0271081553	SD3AA		.SD3AA
Price	AUD	CH0271081553	SD3AA		.SD3AA
Gross Return	CAD	CH0271081462	SD3CGU		.SD3CGU
Gross Return	CAD	CH0271081462	SD3CGU		.SD3CGU
Net Return	CAD	CH0271081512	SD3CU		.SD3CU
Net Return	CAD	CH0271081512	SD3CU		.SD3CU

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

Quick facts

Weighting	By indicated net dividend yield, i.e. a company's indicated annual
Cap factor	Individual component weights are capped at 15% (10% for Global)
No. of components	Global index: 100
Review frequency	Annually (March)

To learn more about the inception date, currency versions, calculation hours and historical values, please see our data vendor code sheet.

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 a wide range of customization, in terms of component selection, weighting schemes and personalized calculation methodologies.

[3] gr. div. yield is calculated as gr. return index return minus price index return
[4] STOXX data from Dec. 31, 2004 to Jun. 30, 2023

(EUR, gross return), all data as of Jun. 30, 2023

DIVIDEND INDICES
EURO STOXX® SELECT DIVIDEND 30 INDEX

Top 10 Components[5]

Company	Supersector	Country	Weight (%)
ENDESA	Utilities	Spain	5.56
NN GROUP	Insurance	Netherlands	4.73
CREDIT AGRICOLE	Banks	France	4.54
MERCEDES-BENZ GROUP	Automobiles & Parts	Germany	4.45
ASR NEDERLAND NV	Insurance	Netherlands	4.32
BMW	Automobiles & Parts	Germany	4.23
ORANGE	Telecommunications	France	4.11
SNAM RETE GAS	Energy	Italy	3.88
POSTE ITALIANE	Insurance	Italy	3.73
ASSICURAZIONI GENERALI	Insurance	Italy	3.62

[5] Based on the composition as of Jun. 30, 2023