

STOXX® EUROPE 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 Global regions. 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

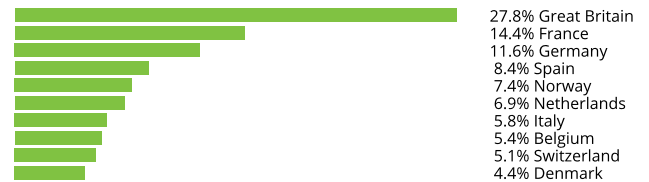
Descriptive statistics

| Index | Market cap (EUR bn.) | | Components (EUR bn.) | | | | Component weight (%) | | Turnover (%) |
|---------------------------------------|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| STOXX Europe Select Dividend 30 Index | N/A | 0.9 | 0.0 | 0.0 | 0.0 | 0.0 | 4.6 | 2.2 | N/A |
| STOXX Europe 600 Index | 12,633.5 | 9,875.3 | 16.5 | 5.7 | 294.3 | 1.3 | 3.0 | 0.0 | 3.4 |

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 Europe Select Dividend 30 Index | 1.2 | 1.4 | 7.7 | 32.4 | 19.6 | N/A | N/A | 7.7 | 9.9 | 3.7 |
| STOXX Europe 600 Index | 2.4 | 10.9 | 16.5 | 38.0 | 37.7 | N/A | N/A | 16.6 | 11.4 | 6.7 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX Europe Select Dividend 30 Index | 12.3 | 14.7 | 16.6 | 17.7 | 21.2 | N/A | N/A | 0.2 | 0.5 | 0.2 |
| STOXX Europe 600 Index | 10.3 | 12.3 | 14.5 | 15.7 | 17.9 | N/A | N/A | 0.8 | 0.7 | 0.4 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX Europe Select Dividend 30 Index | 0.9 | 0.9 | 0.9 | 0.9 | 0.9 | 5.1 | 7.0 | 7.5 | 8.4 | 9.2 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX Europe Select Dividend 30 Index | 1.1 | 1.1 | 1.0 | 1.0 | 1.1 | -2.8 | -2.6 | -1.1 | -0.2 | -0.3 |

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

² Based on EURIBOR1M

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

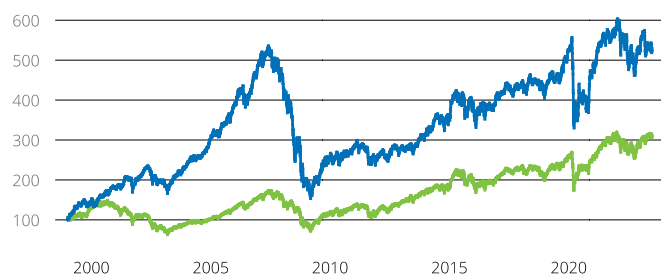
DIVIDEND INDICES

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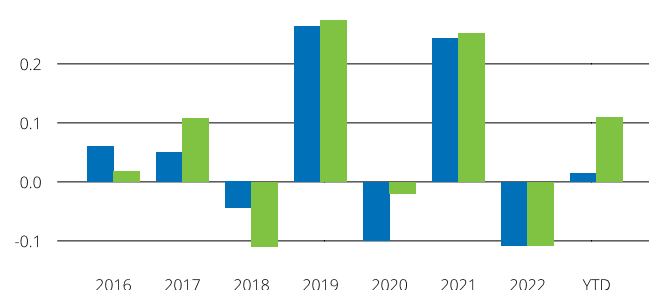
Fundamentals (for last 12 months)

| 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 Europe Select Dividend 30 Index | 8.7 | 9.7 | 8.7 | 9.7 | 1.1 | 6.4 | 0.4 | 0.8 |
| STOXX Europe 600 Index | 15.7 | 13.2 | 13.8 | 12.9 | 1.9 | 3.1 | 1.2 | 7.1 |

Performance and annual returns⁴



— STOXX® Europe Select Dividend 30 Index — STOXX® Europe 600 Index



■ STOXX® Europe Select Dividend 30 Index ■ STOXX® Europe 600 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 |
|----------------|--------------|--------|-----------|---------|
| Net Return AUD | CH0271081660 | S3DAU | | .S3DAU |
| Net Return AUD | CH0271081660 | S3DAU | | .S3DAU |
| Price AUD | CH0271081710 | S3DAA | | .S3DAA |
| Price AUD | CH0271081710 | S3DAA | | .S3DAA |
| Net Return CAD | CH0271081678 | S3DCU | | .S3DCU |
| Net Return CAD | CH0271081678 | S3DCU | | .S3DCU |
| Price CAD | CH0271081728 | S3DCC | | .S3DCC |
| Price CAD | CH0271081728 | S3DCC | | .S3DCC |
| Net Return CHF | CH0271081686 | S3DCHD | | .S3DCHD |
| Net Return CHF | CH0271081686 | S3DCHD | | .S3DCHD |

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.

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 a wide range of customization, 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 Dec. 30, 1998 to Jun. 30, 2023

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

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|----------------------------|------------------------------|----------------|-------------------|
| GLENCORE PLC | Basic Resources | Great Britain | 4.64 |
| A P MOLLER-MAERSK A | Industrial Goods & Services | Denmark | 4.40 |
| TAYLOR WIMPEY | Consumer Products & Services | Great Britain | 4.29 |
| LEGAL & GENERAL GRP | Insurance | Great Britain | 4.25 |
| ENDESA | Utilities | Spain | 4.23 |
| RIO TINTO | Basic Resources | Great Britain | 4.21 |
| ACS | Construction & Materials | Spain | 4.18 |
| YARA | Chemicals | Norway | 4.03 |
| SCOTTISH & SOUTHERN ENERGY | Utilities | Great Britain | 3.67 |
| NN GROUP | Insurance | Netherlands | 3.60 |

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