

# STOXX® EUROPE LOW BETA HIGH DIV 50 INDEX

## Index description

The STOXX Europe Low Beta High Div 50 Index aims to select 50 companies from the STOXX Europe 600 which have a 12-month net dividend yield higher than the EURO STOXX 50 and the lowest 12-month beta to the same index (i.e. EURO STOXX 50).

All stocks are weighted according to their three-months average daily trading volume in EUR (ADTV).

## Key facts

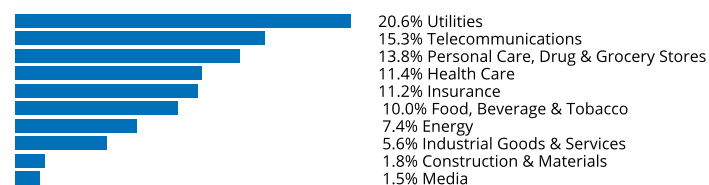
» **UNIQUE OFFERING** - The STOXX Europe Low Beta High Div 50 Index is the first index combining dividend yield screening and minimization of beta.

» **LIQUID, TRADABLE UNDERLYING** - The base universe (STOXX Europe 600) as well as the benchmark (EURO STOXX 50) are both highly liquid underlyings. Hence, investors can use these indices to hedge certain derivate risk.

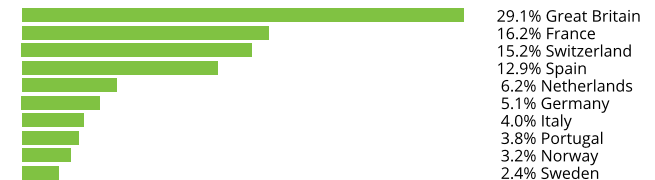
## Descriptive statistics

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 Low Beta High Div 50 Index	N/A	100.1	2.0	1.4	5.2	0.2	5.2	0.2	63.6
STOXX Europe 600 Index	12,635.1	9,876.7	16.5	5.7	294.3	1.3	3.0	0.0	3.4

## Supersector weighting (top 10)



## Country weighting



## Risk and return figures<sup>1</sup>

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe Low Beta High Div 50 Index	0.2	4.2	-4.0	-0.3	4.7	N/A	N/A	-4.0	-0.1	0.9
STOXX Europe 600 Index	2.3	8.7	13.4	28.2	21.6	N/A	N/A	13.6	8.7	4.0
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX Europe Low Beta High Div 50 Index	7.4	8.8	11.5	11.9	14.4	N/A	N/A	-0.6	-0.0	0.1
STOXX Europe 600 Index	10.3	12.3	14.5	15.8	17.9	N/A	N/A	0.7	0.5	0.2
Index to benchmark	Correlation					Tracking error (%)				
STOXX Europe Low Beta High Div 50 Index	0.6	0.6	0.7	0.8	0.8	7.9	9.4	9.9	9.7	9.6
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe Low Beta High Div 50 Index	0.5	0.5	0.6	0.6	0.7	-3.2	-1.0	-1.8	-1.0	-0.4

<sup>1</sup> For information on data calculation, please refer to [STOXX calculation reference guide](#).

<sup>2</sup> Based on EURIBOR1M

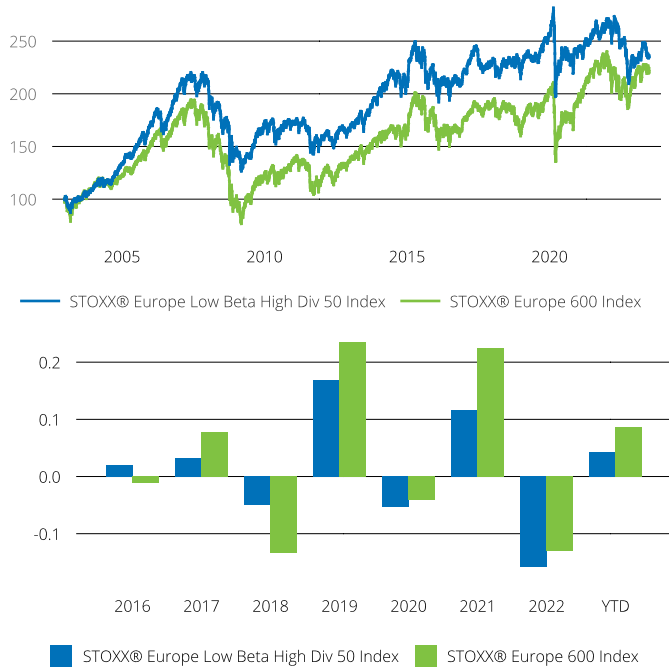
(EUR, price), all data as of Jun. 30, 2023

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## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Europe Low Beta High Div 50 Index	17.2	12.2	15.0	12.2	1.6	3.6	0.7	8.7
STOXX Europe 600 Index	15.7	13.2	13.8	12.9	1.9	3.1	1.2	7.1

## Performance and annual returns<sup>4</sup>



## Methodology

The base universe is the STOXX Europe 600 Index. Only companies with a three-month average daily trading volume (3-month ADTV) of at least five million euros are eligible for selection. In the first step, those companies which have a higher twelve-month net dividend yield than the EURO STOXX 50 are selected. From the remaining stocks, the top 50 components whom have the lowest twelve-month beta compared to the EURO STOXX 50 are selected. All stocks are ranked in ascending order. From each country a maximum of eight stocks can be selected.

The weighting is based on a components 3-months ADTV. Additionally, a cap of 5% on component level is applied.

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0236048606	SDB50EG	SDB50EG INDEX	.SDB50EG
Gross Return EUR	CH0236048606	SDB50EG	SDB50EG INDEX	.SDB50EG
Net Return EUR	CH0236047244	SDB50EN	SDB50EN INDEX	.SDB50EN
Net Return EUR	CH0236047244	SDB50EN	SDB50EN INDEX	.SDB50EN
Price EUR	CH0236046824	SDB50EP	SDB50EP INDEX	.SDB50EP
Price EUR	CH0236046824	SDB50EP	SDB50EP INDEX	.SDB50EP
Gross Return USD	CH0236052210	SDB50UG	SDB50UG INDEX	.SDB50UG
Gross Return USD	CH0236052210	SDB50UG	SDB50UG INDEX	.SDB50UG
Net Return USD	CH0236048713	SDB50UN	SDB50UN INDEX	.SDB50UN
Net Return USD	CH0236048713	SDB50UN	SDB50UN INDEX	.SDB50UN

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://www.stoxx.com/data/vendor_codes.html)

## Quick facts

Weighting	Price weighted (3-month ADTV)
Cap factor	5% on component level
No. of components	50
Review frequency	Annually (December)
Calculation/distribution	EUR (Price): realtime (every 15 sec.)
Calculation hours	Realtime: 9:00 18:00 CET
Base value/base date	100 as of Dec. 31, 2002
History	Available daily back to Dec. 23, 2002
Inception date	Mar. 13, 2014

## 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.

<sup>3</sup> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Dec. 23, 2002 to Jun. 30, 2023

## STOXX® EUROPE LOW BETA HIGH DIV 50 INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
IBERDROLA	Utilities	Spain	5.21
SANOFI	Health Care	France	5.14
UNILEVER PLC	Personal Care, Drug & Grocery Stores	Great Britain	5.12
BRITISH AMERICAN TOBACCO	Food, Beverage & Tobacco	Great Britain	5.05
GSK	Health Care	Great Britain	5.05
ZURICH INSURANCE GROUP	Insurance	Switzerland	4.94
RECKITT BENCKISER GRP	Personal Care, Drug & Grocery Stores	Great Britain	4.41
DANONE	Food, Beverage & Tobacco	France	4.09
NATIONAL GRID	Utilities	Great Britain	3.99
SWISS REINSURANCE COMPANY	Insurance	Switzerland	3.94

<sup>5</sup> Based on the composition as of Jun. 30, 2023

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