

STOXX® GLOBAL ESG-X SELECT DIVIDEND 100 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.

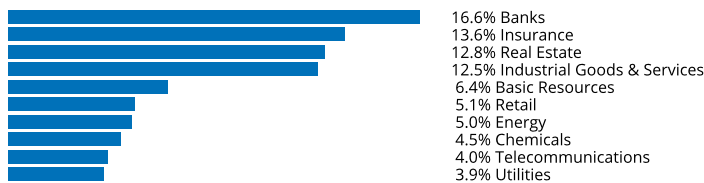
»Fixed component number and cap factors guarantee index diversification.

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

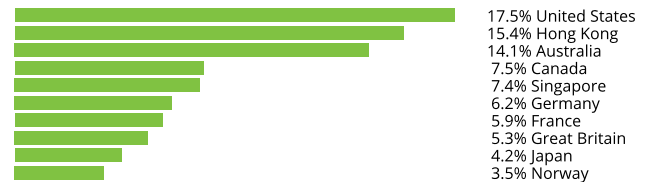
Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Global ESG-X Select Dividend 100 Index	N/A	1.0	0.0	0.0	0.0	0.0	4.2	0.4	40.8
STOXX Global Select Dividend 100 Index	N/A	1.0	0.0	0.0	0.0	0.0	3.9	0.4	36.9

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 Global ESG-X Select Dividend 100 Index	3.8	-1.5	6.2	38.3	23.2	N/A	N/A	6.2	11.5	4.3
STOXX Global Select Dividend 100 Index	3.7	-1.6	4.4	34.3	20.3	N/A	N/A	4.5	10.4	3.8
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Global ESG-X Select Dividend 100 Index	13.3	12.2	14.9	15.0	18.5	N/A	N/A	0.2	0.7	0.2
STOXX Global Select Dividend 100 Index	13.2	12.1	14.8	14.6	17.9	N/A	N/A	0.1	0.7	0.2
Index to benchmark	Correlation					Tracking error (%)				
STOXX Global ESG-X Select Dividend 100 Index	1.0	1.0	1.0	1.0	1.0	1.7	1.8	1.6	1.4	1.7
Index to benchmark	Beta					Annualized information ratio				
STOXX Global ESG-X Select Dividend 100 Index	1.0	1.0	1.0	1.0	1.0	0.5	0.1	1.0	0.7	0.3

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

² Based on EURIBOR1M

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

DIVIDEND INDICES

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Fundamentals (for last 12 months)

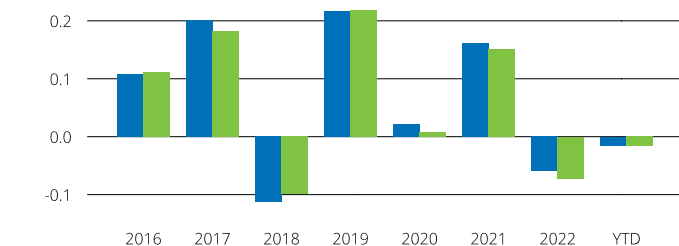
Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) ³	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Global ESG-X Select Dividend 100 Index	9.3	11.0	8.8	11.0	1.2	7.2	0.8	2.0
STOXX Global Select Dividend 100 Index	7.6	10.3	7.5	10.3	1.1	6.9	0.8	2.1

Performance and annual returns⁴



— STOXX® Global ESG-X Select Dividend 100 Index

— STOXX® Global Select Dividend 100 Index



■ STOXX® Global ESG-X Select Dividend 100 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	CH0598747142	SDGGRX	SDGGRX INDEX	.SDGGRX
Net Return EUR	CH0598747407	SDGRX	SDGRX INDEX	.SDGRX
Price EUR	CH0598747167	SDGPX	SDGPX INDEX	.SDGPX
Gross Return USD	CH0598747258	SDGGVX		.SDGGVX
Net Return USD	CH0598747266	SDGVX		.SDGVX
Price USD	CH0598747175	SDGLX		.SDGLX

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

Quick facts

Weighting	By indicated net dividend yield
Cap factor	0.1
No. of components	100
Review frequency	Annually (March)
Calculation/distribution	dayend
Calculation hours	22:15:00 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 gr. div. yield is calculated as gr. return index return minus price index return

⁴ STOXX data from Mar. 19, 2012 to Jun. 30, 2023

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

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
SITC Int. Hold.	Industrial Goods & Services	Hong Kong	4.18
Pacific Basin Shipping Ltd.	Industrial Goods & Services	Hong Kong	2.73
Mitsui O.S.K. Lines Ltd.	Industrial Goods & Services	Japan	2.46
WOODSIDE ENERGY GROUP	Energy	Australia	2.24
Fortescue Metals Group Ltd.	Basic Resources	Australia	2.02
BHP GROUP LTD.	Basic Resources	Australia	1.85
JB Hi-Fi Ltd.	Retail	Australia	1.85
Harvey Norman Holdings Ltd.	Retail	Australia	1.58
Incitec Pivot Ltd.	Chemicals	Australia	1.53
A P MOLLER-MAERSK A	Industrial Goods & Services	Denmark	1.53

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