

# EURO ISTOXX® HIGH DIVIDEND LOW VOLATILITY 50 INDEX

## Index description

The EURO iSTOXX High Dividend Low Volatility 50 Index is an extension of the EURO STOXX family of indices. The index aims to select from the EURO STOXX, 50 stocks with high dividend yield and low volatility, while applying a maximum of 10 stocks per country and a weighting cap of 3% per security. The constituents are weighted according to their 12 month historical dividend yield.

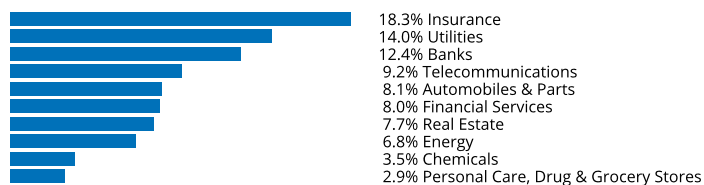
## Key facts

- » Constituents are weighted according to their 12 month historical dividend yield
- » Highly liquid benchmark
- » Rules to prevent certain companies and countries from being overweight
- » Incorporates a low volatility filter to reduce risk

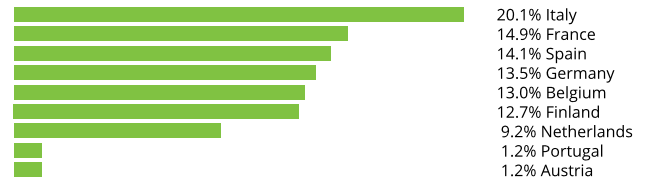
## Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
EURO iSTOXX High Dividend Low Volatility 50 Index	N/A	1.0	0.0	0.0	0.0	0.0	3.3	1.2	84.8
EURO STOXX Index	7,166.8	5,083.6	17.5	7.1	267.3	1.6	5.3	0.0	2.9

## 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
EURO iSTOXX High Dividend Low Volatility 50 Index	1.2	4.0	4.0	9.4	-14.4	N/A	N/A	4.0	3.1	-3.1
EURO STOXX Index	3.6	12.5	20.6	30.8	22.4	N/A	N/A	20.8	9.4	4.2
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
EURO iSTOXX High Dividend Low Volatility 50 Index	11.4	13.2	15.2	15.2	19.3	N/A	N/A	0.0	0.2	-0.2
EURO STOXX Index	11.7	14.5	16.6	18.0	19.9	N/A	N/A	0.9	0.5	0.2
Index to benchmark	Correlation					Tracking error (%)				
EURO iSTOXX High Dividend Low Volatility 50 Index	0.9	0.9	0.9	0.9	0.9	5.5	6.5	7.3	8.1	8.0
Index to benchmark	Beta					Annualized information ratio				
EURO iSTOXX High Dividend Low Volatility 50 Index	0.9	0.8	0.8	0.8	0.9	-5.2	-2.5	-2.1	-0.8	-1.0

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

<sup>2</sup> Based on EURIBOR1M

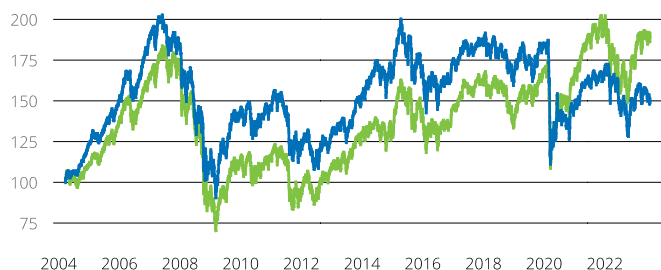
(EUR, price), all data as of Jun. 30, 2023

## ISTOXX INDICES

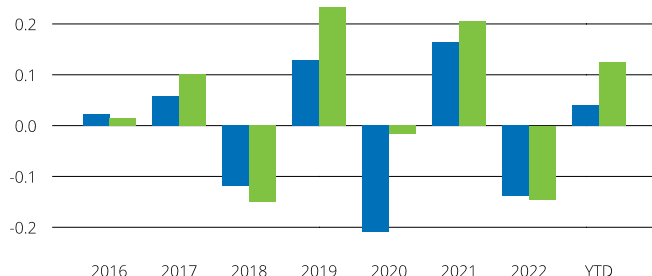
## EURO ISTOXX® HIGH DIVIDEND LOW VOLATILITY 50 INDEX

## 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
EURO ISTOXX High Dividend Low Volatility 50 Index	9.6	8.6	8.9	8.6	1.0	5.5	0.7	4.1
EURO STOXX Index	15.5	12.4	13.7	12.1	1.6	3.0	1.0	5.7

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

— EURO ISTOXX® High Dividend Low Volatility 50 Index — EURO STOXX® Index



■ EURO ISTOXX® High Dividend Low Volatility 50 Index ■ EURO STOXX® Index

## Methodology

All securities from the EURO STOXX index are screened for their 12 month historical volatility and 12 month historical dividend yield. If one, or both, values are not available for a security, the security is removed from the base universe. All remaining securities are ranked according to their 12 month historical dividend yield in descending order. The top 75 stocks are selected with a maximum of 10 stocks per country. All eligible securities are then ranked according to their 12 month historical volatility in ascending order. From the selection list, the top 50 securities are selected to be included in the index. The constituents from the indices are weighted according to their 12 month historical dividend yield.

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0292673362	SXEDV5GR	SXEDV5GR INDEX	.SXEDV5GR
Net Return EUR	CH0292673339	SXEDV5R	SXEDV5R INDEX	.SXEDV5R
Net Return EUR	CH0292673339	SXEDV5R	SXEDV5R INDEX	.SXEDV5R
Price EUR	CH0292673313	SXEDV5P	SXEDV5P INDEX	.SXEDV5P
Price EUR	CH0292673313	SXEDV5P	SXEDV5P INDEX	.SXEDV5P
Gross Return USD	CH0292673511	SXEDV5GV		.SXEDV5GV
Net Return USD	CH0292673479	SXEDV5V		.SXEDV5V
Net Return USD	CH0292673479	SXEDV5V		.SXEDV5V
Price USD	CH0292673404	SXEDV5L		.SXEDV5L
Price USD	CH0292673404	SXEDV5L		.SXEDV5L

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

## Quick facts

Weighting	Dividend yield
Cap factor	10 stocks per country, 3% per constituent
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	Sept. 10, 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

STOXX customer support | P +41 43 430 7272 | [customersupport@stoxx.com](mailto:customersupport@stoxx.com) | <https://qontigo.com/support/>

## DISCLAIMER

STOXX, Deutsche Boerse Group and their licensors, research partners or data providers do not make any warranties or representations, express or implied, with respect to the timeliness, sequence, accuracy, completeness, currentness, merchantability, quality or fitness for any particular purpose of its index data and exclude any liability in connection therewith. STOXX, Deutsche Boerse Group and their licensors, research partners or data providers are not providing investment advice through the publication of indices or in connection therewith. In particular, the inclusion of a company in an index, its weighting, or the exclusion of a company from an index, does not in any way reflect an opinion of STOXX, Deutsche Boerse Group or their licensors, research partners or data providers on the merits of that company. Financial instruments based on the STOXX® indices, DAX® indices or on any other indices supported by STOXX are in no way sponsored, endorsed, sold or promoted by STOXX, Deutsche Boerse Group or their licensors, research partners or data providers.

## 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.

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

<sup>4</sup> STOXX data from Mar. 22, 2004 to Jun. 30, 2023

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

## EURO ISTOXX® HIGH DIVIDEND LOW VOLATILITY 50 INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
ENGIE	Utilities	France	3.26
STELLANTIS	Automobiles & Parts	Italy	3.11
CREDIT AGRICOLE	Banks	France	3.02
ENAGAS	Energy	Spain	2.95
NORDEA BANK	Banks	Finland	2.77
BMW	Automobiles & Parts	Germany	2.70
NN GROUP	Insurance	Netherlands	2.63
AGEAS	Insurance	Belgium	2.46
COFINIMMO	Real Estate	Belgium	2.43
AMUNDI	Financial Services	France	2.42

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

---