

# EURO STOXX® QUALITY DIVIDEND 50 INDEX

## Index description

The EURO STOXX Quality Dividend 50 Index systematically aims at selecting the top 50 stocks in terms of quality and dividend yield from the EURO STOXX index, whilst minimizing overall volatility of the derived index.

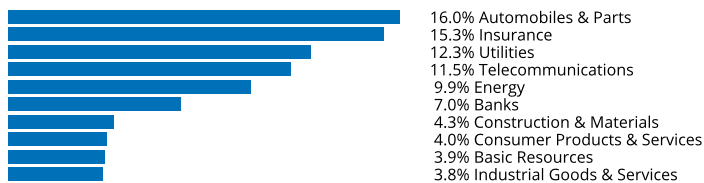
## Key facts

- » Ideal to achieve a balanced exposure between a dividend paying and a high quality strategy
- » Liquid universe ensured by the use of the ADTR screening
- » Balanced approach between the different screenings
- » Diversification though capping of component weights to 4% and number of companies per industry to 15

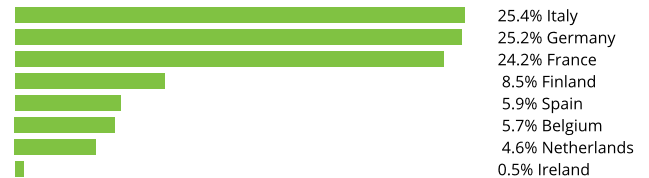
## Descriptive statistics

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 Quality Dividend 50 Index	752.9	538.0	10.8	7.6	22.7	2.2	4.2	0.4	119.0
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)



## 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 STOXX Quality Dividend 50 Index	4.0	14.3	19.1	31.5	24.5	N/A	N/A	19.3	9.6	4.5
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 <sup>2</sup>				
EURO STOXX Quality Dividend 50 Index	11.3	13.6	15.3	15.5	18.1	N/A	N/A	1.0	0.6	0.3
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 Quality Dividend 50 Index	0.9	0.9	0.9	0.9	0.9	3.7	5.3	6.3	7.0	6.4
Index to benchmark	Beta					Annualized information ratio				
EURO STOXX Quality Dividend 50 Index	0.9	0.9	0.9	0.8	0.9	0.5	-0.5	-0.8	-0.5	-0.5

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

<sup>2</sup> Based on EURIBOR1M

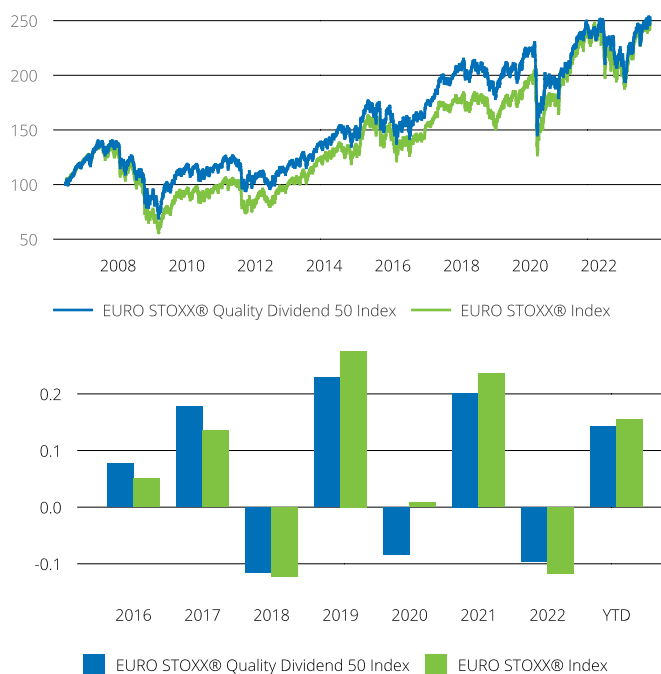
(EUR, gross return), all data as of Jun. 30, 2023

## STRATEGY INDICES

## EURO STOXX® QUALITY DIVIDEND 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 STOXX Quality Dividend 50 Index	8.4	8.4	8.4	8.4	1.1	6.2	0.6	2.9
EURO STOXX Index	15.5	12.4	13.7	12.1	1.6	3.9	1.0	5.7

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

## Methodology

The EURO STOXX Quality Dividend 50 Index aims to select 50 high quality, high dividend-paying and low volatility stocks.

Starting from an index universe defined by the EURO STOXX Index, a number of less liquid stocks is filtered out. In the first step of the selection process, a quality score is assigned to the remaining stocks. This derives from 3 different quality factors: 12-month trailing dividend yield, 12-month trailing payout ratio and 3-year free cash flow yield growth rate. Each stock is given a standardized score (z-score) for each of the 3 metrics, and the final quality score assigned to them is the sum of the 12-month dividend yield z-score, the negative of the 12-month payout ratio z-score and the 3-year FCF / net income growth rate z-score. All stocks which do not belong to the top x% in terms of quality score, are excluded from the selection process (x being calculated as the square root of the number of eligible stocks divided by 50). All remaining stocks are then ranked in ascending order in terms of volatility and the top 50 are selected.

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0335992357	SXQD50GR		.SXQD50GR
Net Return EUR	CH0335992340	SXQD50R	SXQD50R INDEX	.SXQD50R
Net Return EUR	CH0335992340	SXQD50R	SXQD50R INDEX	.SXQD50R
Price EUR	CH0335992332	SXQD50E	SXQD50E INDEX	.SXQD50E
Price EUR	CH0335992332	SXQD50E	SXQD50E INDEX	.SXQD50E
Gross Return USD	CH0335992381	SXQD50GV		.SXQD50GV
Net Return USD	CH0335992373	SXQD50V		.SXQD50V
Net Return USD	CH0335992373	SXQD50V		.SXQD50V
Price USD	CH0335992365	SXQD50L		.SXQD50L
Price USD	CH0335992365	SXQD50L		.SXQD50L

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

## Quick facts

Weighting	Free float market capitalization weighted
Cap factor	4% per component; 15 components per ICB industry
No. of components	50
Review frequency	Semi-annually
Calculation/distribution	Price: real-time (every 15). Net and gross return: end-of-day
Calculation hours	Please see data vendor codes sheet on: <a href="https://www.stoxx.com">https://www.stoxx.com</a>
Base value/base date	100 as of Jun. 19, 2006
History	Available daily back to Jun. 19, 2006
Inception date	Jan. 31, 2016

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.

<sup>3</sup> gr. div. yield is calculated as gr. return index return minus price index return

<sup>4</sup> STOXX data from Jun. 19, 2006 to Jun. 30, 2023

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

## EURO STOXX® QUALITY DIVIDEND 50 INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
STELLANTIS	Automobiles & Parts	Italy	4.21
BMW	Automobiles & Parts	Germany	4.14
INTESA SANPAOLO	Banks	Italy	4.10
E.ON	Utilities	Germany	4.10
ALLIANZ	Insurance	Germany	4.05
RWE	Utilities	Germany	4.04
ORANGE	Telecommunications	France	4.01
MERCEDES-BENZ GROUP	Automobiles & Parts	Germany	4.01
Kering	Consumer Products & Services	France	4.00
ENI	Energy	Italy	3.99

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

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