

EURO STOXX® ESG-X SELECT DIVIDEND 30 INDEX

Index description

The EURO STOXX ESG-X Select Dividend 30 Index is derived from the EURO STOXX ESG-X Index and selects 30 stocks which represent the highest-yielding stocks relative to their home markets in the respective benchmark index. The EURO STOXX ESG-X Index applies standardized ESG exclusion screens for Global Standards 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.

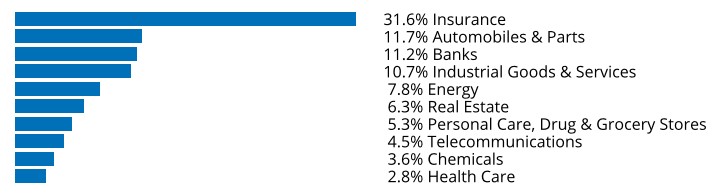
»Fixed component number and cap factors guarantee index diversification.

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

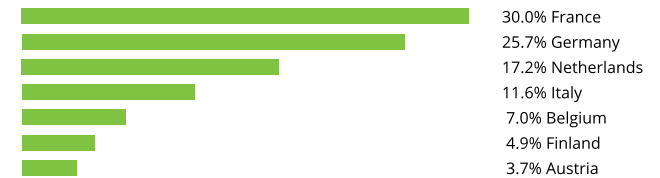
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
EURO STOXX ESG-X Select Dividend 30 Index	N/A	0.9	0.0	0.0	0.0	0.0	4.9	2.0	30.8
EURO STOXX Select Dividend 30 Index	N/A	0.9	0.0	0.0	0.1	0.0	5.8	1.9	30.7

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
EURO STOXX ESG-X Select Dividend 30 Index	-2.8	-2.6	-8.4	25.9	-6.9	N/A	N/A	-8.4	8.0	-1.4
EURO STOXX Select Dividend 30 Index	-2.4	-2.3	-7.5	26.6	-7.9	N/A	N/A	-7.6	8.2	-1.7
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
EURO STOXX ESG-X Select Dividend 30 Index	14.0	16.3	17.7	18.6	21.3	N/A	N/A	-0.6	0.4	-0.1
EURO STOXX Select Dividend 30 Index	12.8	15.9	17.6	18.9	21.4	N/A	N/A	-0.6	0.4	-0.1
Index to benchmark	Correlation					Tracking error (%)				
EURO STOXX ESG-X Select Dividend 30 Index	1.0	1.0	1.0	1.0	1.0	2.1	1.8	1.3	1.4	1.4
Index to benchmark	Beta					Annualized information ratio				
EURO STOXX ESG-X Select Dividend 30 Index	1.1	1.0	1.0	1.0	1.0	-2.3	-0.4	-0.7	-0.2	0.1

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

² Based on EURIBOR1M

(EUR, net return), all data as of May 31, 2023

DIVIDEND INDICES

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Fundamentals (for last 12 months)

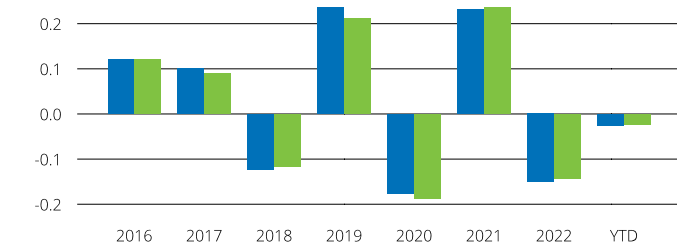
Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) ³	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
EURO STOXX ESG-X Select Dividend 30 Index	8.6	8.0	8.6	8.0	0.9	4.0	0.5	9.7
EURO STOXX Select Dividend 30 Index	8.8	8.4	8.8	8.4	0.9	3.8	0.5	10.5

Performance and annual returns⁴



— EURO STOXX® ESG-X Select Dividend 30 Index

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■ EURO STOXX® ESG-X Select Dividend 30 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 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 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 AUD	CH0581652739	SD3AGUX		.SD3AGUX
Net Return AUD	CH0581652663	SD3AUX		.SD3AUX
Price AUD	CH0581652655	SD3AAX		.SD3AAX
Gross Return CAD	CH0581652812	SD3CGUX		.SD3CGUX
Net Return CAD	CH0581652713	SD3CUX		.SD3CUX
Price CAD	CH0581652796	SD3CCX		.SD3CCX
Gross Return CHF	CH0581652838	SD3CGDX		.SD3CGDX
Net Return CHF	CH0581652671	SD3CHDX		.SD3CHDX
Price CHF	CH0581652747	SD3CHCX		.SD3CHCX
Gross Return EUR	CH0581652697	SD3GTX	SD3GTX INDEX	.SD3GTX

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

Quick facts

Weighting	By indicated net dividend yield
Cap factor	0.15
No. of components	30
Review frequency	Annually (March)
Calculation/distribution	realtime 15 sec
Calculation hours	09:00:00 18:00:00
Base value/base date	100 as of Mar. 16, 2012
History	Available from Mar. 16, 2012
Inception date	Nov. 25, 2020

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 Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Mar. 16, 2012 to May 31, 2023

(EUR, net return), all data as of May 31, 2023

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
NN GROUP	Insurance	Netherlands	4.93
CREDIT AGRICOLE	Banks	France	4.68
ORANGE	Telecommunications	France	4.50
MERCEDES-BENZ GROUP	Automobiles & Parts	Germany	4.41
ASR NEDERLAND NV	Insurance	Netherlands	4.37
SNAM RETE GAS	Energy	Italy	4.16
BMW	Automobiles & Parts	Germany	4.02
POSTE ITALIANE	Insurance	Italy	3.83
AGEAS	Insurance	Belgium	3.81
OMV	Energy	Austria	3.66

⁵ Based on the composition as of May 31, 2023
