

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

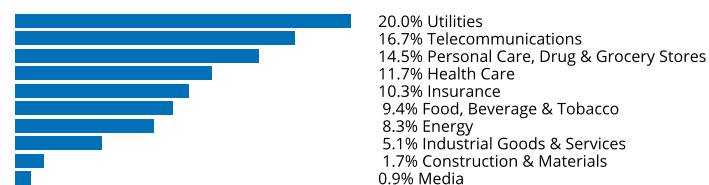
» **UNIQUE OFFERING** - The STOXX Europe Low Beta High Div 50 Index is the first index combining dividend yield screening and minimization of beta.

» **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.

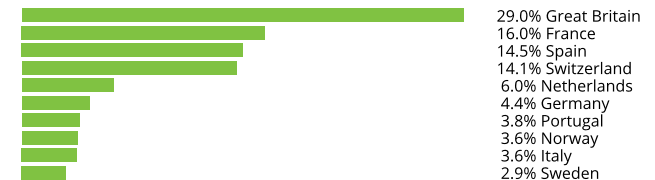
Descriptive statistics

| 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 | 99.3 | 2.0 | 1.4 | 5.3 | 0.2 | 5.4 | 0.2 | 64.0 |
| STOXX Europe 600 Index | 12,330.3 | 9,680.5 | 16.1 | 5.6 | 304.5 | 0.4 | 3.1 | 0.0 | 3.4 |

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 Europe Low Beta High Div 50 Index | -4.0 | 6.9 | -6.1 | 16.3 | 29.3 | N/A | N/A | -6.2 | 5.2 | 5.3 |
| STOXX Europe 600 Index | -2.3 | 8.8 | 5.3 | 41.2 | 37.4 | N/A | N/A | 5.3 | 12.3 | 6.6 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX Europe Low Beta High Div 50 Index | 9.4 | 9.0 | 12.0 | 12.4 | 14.5 | N/A | N/A | -0.6 | 0.4 | 0.4 |
| STOXX Europe 600 Index | 11.6 | 12.9 | 15.5 | 16.3 | 17.9 | N/A | N/A | 0.2 | 0.7 | 0.4 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX Europe Low Beta High Div 50 Index | 0.7 | 0.7 | 0.8 | 0.8 | 0.8 | 8.3 | 9.5 | 10.0 | 9.7 | 9.6 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX Europe Low Beta High Div 50 Index | 0.6 | 0.5 | 0.6 | 0.6 | 0.7 | -2.5 | -0.6 | -1.3 | -0.8 | -0.2 |

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

² Based on EURIBOR1M

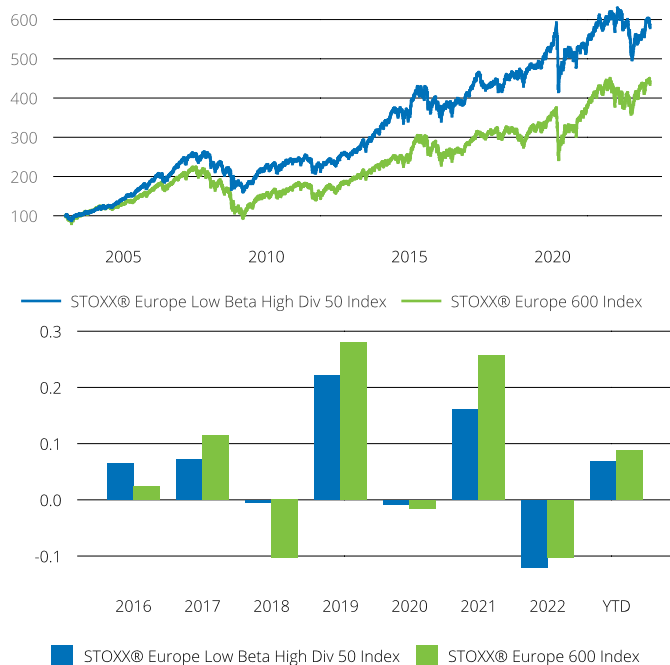
(EUR, gross return), all data as of May 31, 2023

STRATEGY INDICES

STOXX® EUROPE LOW BETA HIGH DIV 50 INDEX

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 Europe Low Beta High Div 50 Index | 16.5 | 11.9 | 14.6 | 11.9 | 1.6 | 4.2 | 0.8 | 0.2 |
| STOXX Europe 600 Index | 15.2 | 12.7 | 13.4 | 12.5 | 1.8 | 3.4 | 1.2 | 1.7 |

Performance and annual returns⁴

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

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.

³ gr. div. yield is calculated as gr. return index return minus price index return

⁴ STOXX data from Dec. 23, 2002 to May 31, 2023

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

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|--------------------------|--------------------------------------|----------------|-------------------|
| IBERDROLA | Utilities | Spain | 5.36 |
| SANOFI | Health Care | France | 5.31 |
| UNILEVER PLC | Personal Care, Drug & Grocery Stores | Great Britain | 5.08 |
| RECKITT BENCKISER GRP | Personal Care, Drug & Grocery Stores | Great Britain | 5.06 |
| GSK | Health Care | Great Britain | 4.95 |
| ZURICH INSURANCE GROUP | Insurance | Switzerland | 4.87 |
| BRITISH AMERICAN TOBACCO | Food, Beverage & Tobacco | Great Britain | 4.23 |
| ORANGE | Telecommunications | France | 4.18 |
| NATIONAL GRID | Utilities | Great Britain | 4.13 |
| DANONE | Food, Beverage & Tobacco | France | 3.81 |

⁵ Based on the composition as of May 31, 2023
