# 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.
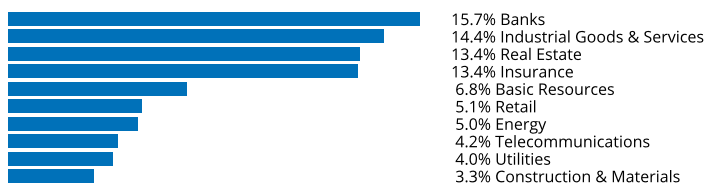
»Fixed component number and cap factors guarantee index diversification.

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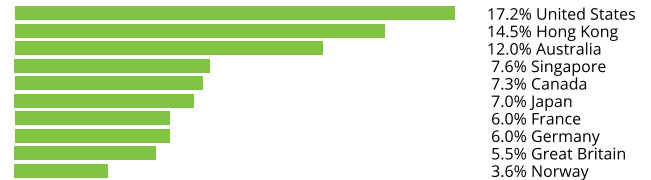
## Descriptive statistics

| Index | Market cap (EUR bn.) | | Components (EUR 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 | 0.9 | 0.0 | 0.0 | 0.0 | 0.0 | 4.1 | 0.3 | 38.4 |
| STOXX Global Select Dividend 100 Index | N/A | 0.9 | 0.0 | 0.0 | 0.0 | 0.0 | 3.9 | 0.4 | 37.1 |

## Supersector weighting (top 10)



15.7% Banks
14.4% Industrial Goods & Services
13.4% Real Estate
13.4% Insurance
6.8% Basic Resources
5.1% Retail
5.0% Energy
4.2% Telecommunications
4.0% Utilities
3.3% Construction & Materials

## Country weighting



17.2% United States
14.5% Hong Kong
12.0% Australia
7.6% Singapore
7.3% Canada
7.0% Japan
6.0% France
6.0% Germany
5.5% Great Britain
3.6% Norway

## Risk and return figures[1]

| 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 | -3.4 | -5.5 | -9.0 | 40.4 | 22.8 | N/A | N/A | -9.1 | 12.1 | 4.2 |
| STOXX Global Select Dividend 100 Index | -3.8 | -5.5 | -10.5 | 36.7 | 20.3 | N/A | N/A | -10.6 | 11.1 | 3.8 |
| Index volatility and risk | | | | Annualized volatility (%) | | | | | Annualized Sharpe ratio[2] | |
| STOXX Global ESG-X Select Dividend 100 Index | 10.6 | 10.2 | 11.4 | 13.7 | 17.0 | N/A | N/A | -1.0 | 0.8 | 0.2 |
| STOXX Global Select Dividend 100 Index | 10.7 | 10.0 | 11.2 | 13.3 | 16.4 | N/A | N/A | -1.2 | 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 | 1.3 | 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 | 2.8 | -0.0 | 1.1 | 0.6 | 0.3 |

[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*

**STOXX Ltd. is part of Qontigo**

# DIVIDEND INDICES
# STOXX® GLOBAL ESG-X SELECT DIVIDEND 100 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 Global ESG-X Select Dividend 100 Index | 8.0 | 10.4 | 7.7 | 10.4 | 1.1 | 5.1 | 0.8 | 2.0 |
| STOXX Global Select Dividend 100 Index | 7.0 | 10.3 | 6.9 | 10.3 | 1.0 | 4.9 | 0.8 | 2.1 |

## Performance and annual returns[4]
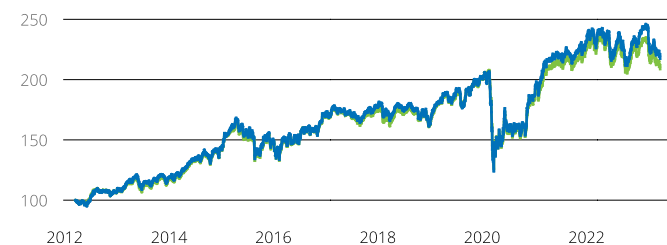


— STOXX® Global ESG-X Select Dividend 100 Index

— STOXX® Global Select Dividend 100 Index
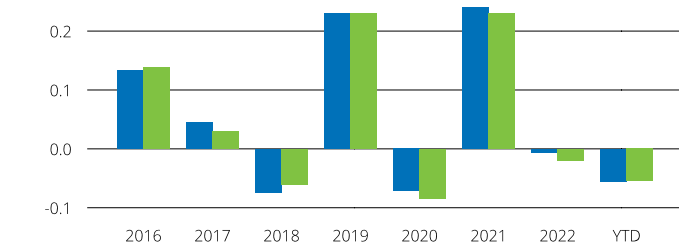


■ STOXX® Global ESG-X Select Dividend 100 Index

■ STOXX® Global Select Dividend 100 Index

## 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 | realtime 15 sec |
| Calculation hours | 00:00:00 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**
STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | https://qontigo.com/support/

**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*

# DIVIDEND INDICES
# STOXX® GLOBAL ESG-X SELECT DIVIDEND 100 INDEX

## Top 10 Components[5]

| Company | Supersector | Country | Weight (%) |
|---|---|---|---|
| SITC Int. Hold. | Industrial Goods & Services | Hong Kong | 4.10 |
| Pacific Basin Shipping Ltd. | Industrial Goods & Services | Hong Kong | 2.71 |
| Mitsui O.S.K. Lines Ltd. | Industrial Goods & Services | Japan | 2.41 |
| WOODSIDE ENERGY GROUP | Energy | Australia | 2.24 |
| Nippon Yusen K.K. | Industrial Goods & Services | Japan | 2.07 |
| JB Hi-Fi Ltd. | Retail | Australia | 1.80 |
| Fortescue Metals Group Ltd. | Basic Resources | Australia | 1.76 |
| BHP GROUP LTD. | Basic Resources | Australia | 1.73 |
| TAYLOR WIMPEY | Consumer Products & Services | Great Britain | 1.66 |
| Harvey Norman Holdings Ltd. | Retail | Australia | 1.53 |

[5] Based on the composition as of May 31, 2023