

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.

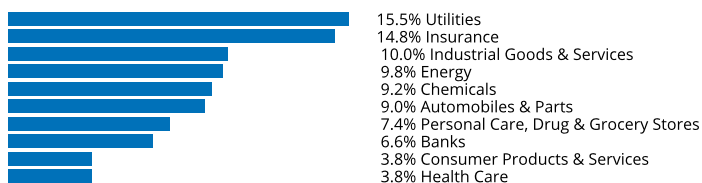
Key facts

- » 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

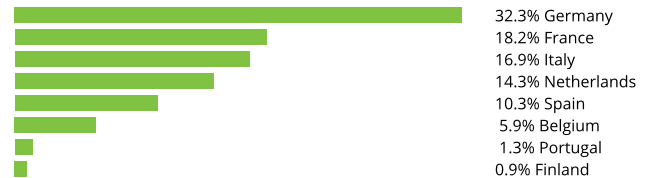
Descriptive statistics

| Index | Market cap (USD bn.) | | Components (USD bn.) | | | | Component weight (%) | | Turnover (%) |
|--------------------------------------|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| EURO STOXX Quality Dividend 50 Index | 745.2 | 523.3 | 10.5 | 8.1 | 24.7 | 1.1 | 4.7 | 0.2 | 112.0 |
| EURO STOXX Index | 7,350.7 | 5,226.9 | 18.0 | 7.3 | 288.6 | 0.9 | 5.5 | 0.0 | 3.1 |

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 Quality Dividend 50 Index | -5.4 | 9.7 | 3.6 | 27.6 | 8.3 | N/A | N/A | 3.6 | 8.5 | 1.6 |
| EURO STOXX Index | -5.5 | 11.1 | 8.2 | 38.5 | 23.4 | N/A | N/A | 8.3 | 11.6 | 4.3 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| EURO STOXX Quality Dividend 50 Index | 15.1 | 18.9 | 22.2 | 19.9 | 20.7 | N/A | N/A | 0.0 | 0.4 | 0.1 |
| EURO STOXX Index | 14.3 | 19.8 | 24.0 | 22.3 | 22.6 | N/A | N/A | 0.2 | 0.5 | 0.2 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| EURO STOXX Quality Dividend 50 Index | 0.9 | 1.0 | 1.0 | 1.0 | 1.0 | 5.9 | 5.6 | 6.6 | 7.1 | 6.4 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| EURO STOXX Quality Dividend 50 Index | 1.0 | 0.9 | 0.9 | 0.8 | 0.9 | 0.3 | -0.6 | -0.8 | -0.5 | -0.5 |

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

² Based on EURIBOR1M

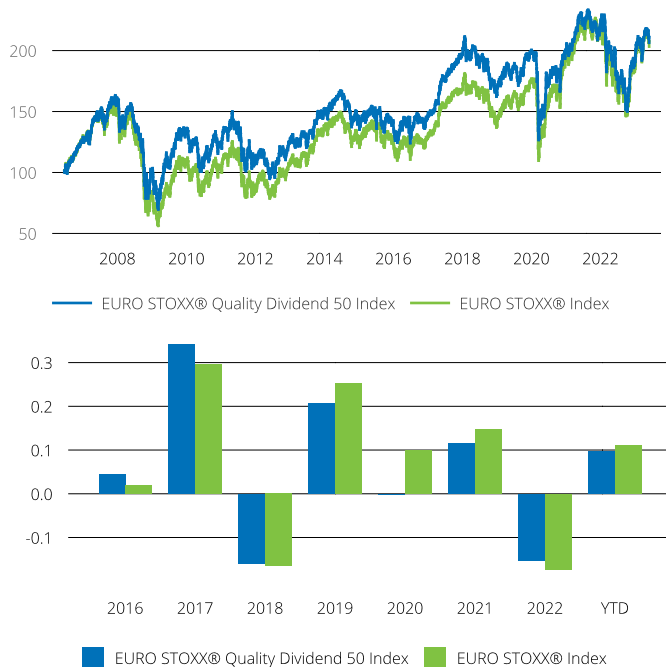
(USD, gross return), all data as of May 31, 2023

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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 Quality Dividend 50 Index | 11.1 | 8.8 | 10.0 | 8.8 | 1.1 | 5.4 | 0.5 | 11.6 |
| EURO STOXX Index | 15.0 | 11.9 | 13.2 | 11.6 | 1.6 | 3.4 | 1.0 | 1.1 |

Performance and annual returns⁴



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

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: https://www.stoxx.com |
| 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

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

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

⁴ STOXX data from Jun. 19, 2006 to May 31, 2023

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

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|------------------------|--------------------------------------|----------------|-------------------|
| BMW | Automobiles & Parts | Germany | 4.72 |
| ENEL | Utilities | Italy | 4.35 |
| DEUTSCHE POST | Industrial Goods & Services | Germany | 4.27 |
| MERCEDES-BENZ GROUP | Automobiles & Parts | Germany | 4.25 |
| MUENCHENER RUECK | Insurance | Germany | 4.19 |
| AHOLD DELHAIZE | Personal Care, Drug & Grocery Stores | Netherlands | 4.07 |
| ASSICURAZIONI GENERALI | Insurance | Italy | 3.96 |
| VEOLIA ENVIRONNEMENT | Utilities | France | 3.78 |
| ENGIE | Utilities | France | 3.78 |
| ENI | Energy | Italy | 3.54 |

⁵ Based on the composition as of May 31, 2023
