

STOXX® EU ENLARGED SELECT DIVIDEND 15 INDEX

Index description

The STOXX Select Dividend Indices are designed to measure the performance of the highest dividend-paying stocks relative to their home markets. Stocks are screened by defined historical non-negative dividend-per-share growth rates and dividend to earnings-per-share (EPS) ratios. The index family covers the North America, Europe, Asia/Pacific, Eurozone, EU Enlarged and Global regions. The Global index is a roll-up of the European, North America and Asia/Pacific indices. The indices are derived from their respective benchmark index, such as the STOXX North America 600, STOXX Asia/Pacific 600, STOXX Europe 600, EURO STOXX and STOXX EU Enlarged TMI.

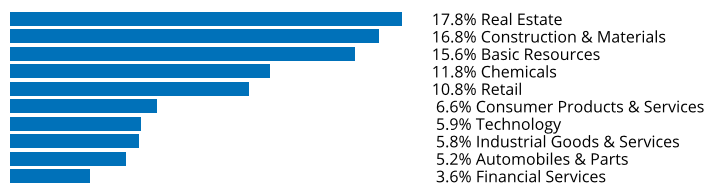
Key facts

- » Components are weighted by their indicated annual net dividend yield, i.e. the largest dividend-yielding companies have the highest weight in the index
- » Fixed component numbers and cap factors guarantee index diversification
- » Liquidity screening ensures the index is suitable as an underlying for financial products

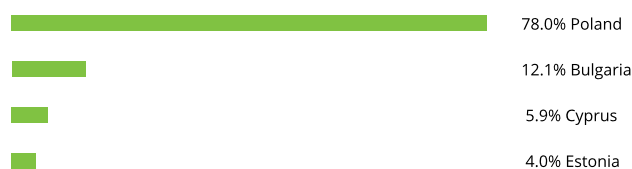
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX EU Enlarged Select Dividend 15 Index	N/A	1.2	0.1	0.1	0.2	0.0	13.2	3.5	93.2
STOXX EU Enlarged Total Market Index	223.6	105.5	0.4	0.1	8.0	0.0	7.6	0.0	5.1

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
STOXX EU Enlarged Select Dividend 15 Index	2.4	-1.7	-1.7	14.1	17.7	N/A	N/A	-1.7	4.5	3.4
STOXX EU Enlarged Total Market Index	0.7	-17.7	-17.7	-7.8	-8.9	N/A	N/A	-17.9	-2.7	-1.9
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX EU Enlarged Select Dividend 15 Index	12.8	17.7	17.7	18.1	15.0	N/A	N/A	-0.1	0.3	0.2
STOXX EU Enlarged Total Market Index	12.8	26.2	26.2	23.7	20.0	N/A	N/A	-0.7	-0.1	-0.1
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX EU Enlarged Select Dividend 15 Index	0.6	0.8	0.8	0.8	0.8	11.2	15.7	15.7	13.8	12.4
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX EU Enlarged Select Dividend 15 Index	0.6	0.6	0.6	0.6	0.6	1.8	0.9	0.9	0.4	0.3

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

² Based on EURIBOR1M

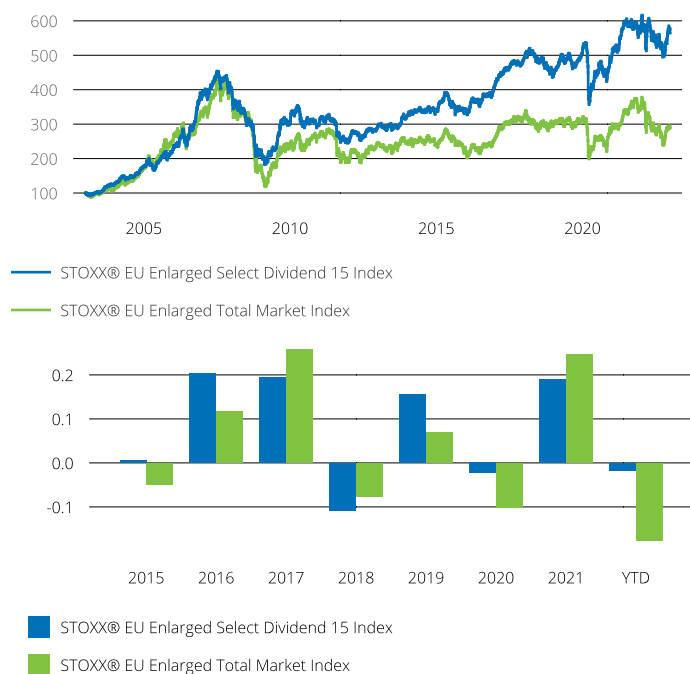
(EUR, net return), all data as of Dec. 30, 2022

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
STOXX EU Enlarged Select Dividend 15 Index	4.3	8.2	4.3	8.2	1.2	4.3	0.4	N/A
STOXX EU Enlarged Total Market Index	5.5	7.3	4.9	7.1	1.0	2.8	0.9	-24.7

Performance and annual returns⁴

Methodology

The index universe is the relevant benchmark index. Only dividend-paying companies are eligible and those stocks must have a non-negative historical five-year dividend-per-share (DPS) growth rate and a defined dividend to EPS ratio. For the selection, components 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 dividend to EPS ratio can be found in our rulebook : <http://www.stoxx.com/indices/rulebooks.html>

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Net Return EUR	CH0029049647	SD1R	SD1R INDEX	.SD1R
Net Return EUR	CH0029049647	SD1R	SD1R INDEX	.SD1R
Price EUR	CH0029049167	SD1P	SD1P INDEX	.SD1P
Price EUR	CH0029049167	SD1P	SD1P INDEX	.SD1P
Net Return USD	CH0029049829	SD1V	SD1V INDEX	.SD1V
Net Return USD	CH0029049829	SD1V	SD1V INDEX	.SD1V
Price USD	CH0029049795	SD1L	SD1L INDEX	.SD1L
Price USD	CH0029049795	SD1L	SD1L INDEX	.SD1L

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

Quick facts

Weighting	By indicated net dividend yield, i.e. a company's indicated annual
Cap factor	Individual component weights are capped at 15% (10% for Global)
No. of components	Global index: 100
Review frequency	Annually (March)

To learn more about the inception date, currency versions, 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 a wide range of customization, 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 Jan. 02, 2003 to Dec. 30, 2022

(EUR, net return), all data as of Dec. 30, 2022

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
TORPOL	Construction & Materials	Poland	13.22
ADVANCE TERRAFUND	Real Estate	Bulgaria	12.07
PCC ROKITA	Chemicals	Poland	11.77
EUROTEL	Retail	Poland	6.85
TEN SQUARE GAMES	Consumer Products & Services	Poland	6.65
STALPROFIL	Basic Resources	Poland	6.52
LOGICOM	Technology	Cyprus	5.93
TIM	Industrial Goods & Services	Poland	5.83
DOM DEVELOPMENT	Real Estate	Poland	5.69
AC AUTOGAZ	Automobiles & Parts	Poland	5.23

⁵ Based on the composition as of Dec. 30, 2022