

# EURO STOXX SELECT DIVIDEND 30

## 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

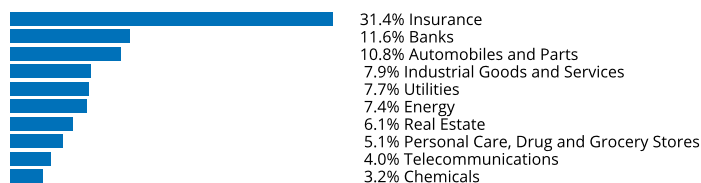
»Fixed component numbers and cap factors guarantee index diversification

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

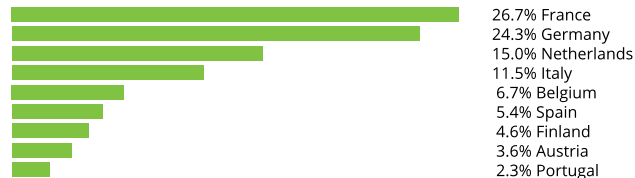
## Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
EURO STOXX Select Dividend 30	N/A	0.9	0.0	0.0	0.0	0.0	5.4	1.7	30.5
EURO STOXX	7,032.4	5,017.5	17.2	6.9	245.1	1.5	4.9	0.0	3.0

## Supersector weighting (top 10)



## Country weighting



## Risk and return figures<sup>1</sup>

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX Select Dividend 30	-1.9	-3.5	0.4	7.9	-21.4	N/A	N/A	0.4	2.6	-4.7
EURO STOXX	-3.2	17.2	17.0	26.3	20.0	N/A	N/A	17.2	8.2	3.8
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX Select Dividend 30	N/A	N/A	14.9	17.5	21.4	N/A	N/A	-0.2	0.1	-0.2
EURO STOXX	N/A	N/A	15.9	17.8	19.9	N/A	N/A	0.8	0.4	0.2
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX Select Dividend 30	0.9	0.9	0.9	0.9	0.9	5.1	6.3	7.1	7.9	8.1
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX Select Dividend 30	0.8	0.9	0.8	0.9	1.0	2.8	-3.4	-2.2	-0.7	-1.1

<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide.

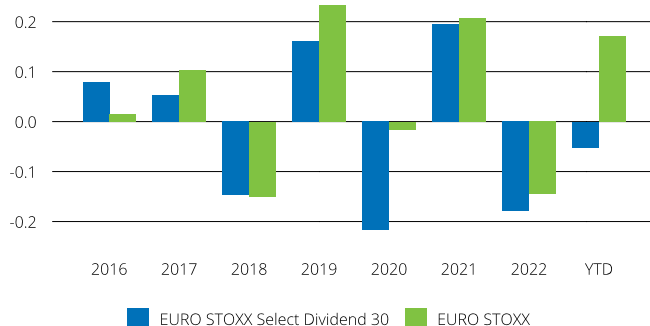
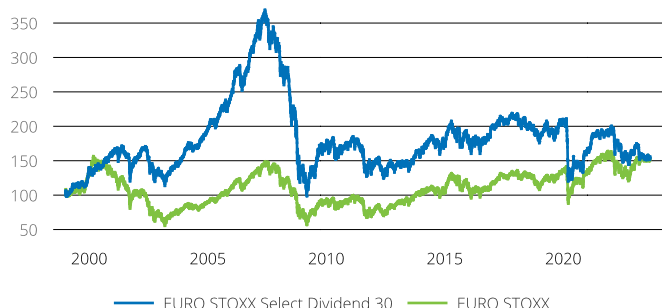
(EUR, price), all data as of Aug. 31, 2023

## DIVIDEND INDICES

## EURO STOXX SELECT DIVIDEND 30

## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
EURO STOXX Select Dividend 30	11.3	8.4	9.1	8.4	0.9	4.9	0.5	4.3
EURO STOXX	14.7	12.1	12.7	11.7	1.6	2.9	1.0	4.3

Performance and annual returns<sup>4</sup>

## 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
Price EUR	CH0020751589	SD3E	SD3E INDEX	.SD3E
Net Return EUR	CH0020751605	SD3T	SD3T INDEX	.SD3T
Price USD	CH0020751639	SD3K	SD3K INDEX	.SD3K
Net Return USD	CH0020751647	SD3U	SD3U INDEX	.SD3U
Gross Return EUR	CH0102792253	SD3GT	SD3GT INDEX	.SD3GT
Gross Return USD	CH0147789777	SD3GU	SD3GU INDEX	.SD3GU
Gross Return AUD	CH0271081454	SD3AGU		.SD3AGU
Net Return AUD	CH0271081504	SD3AU		.SD3AU
Price AUD	CH0271081553	SD3AA		.SD3AA
Gross Return CAD	CH0271081462	SD3CGU		.SD3CGU
Net Return CAD	CH0271081512	SD3CU		.SD3CU
Price CAD	CH0271081561	SD3CC		.SD3CC
Gross Return CHF	CH0271081470	SD3CGD		.SD3CGD
Net Return CHF	CH0271081520	SD3CHD		.SD3CHD
Price CHF	CH0271081579	SD3CHC		.SD3CHC
Gross Return GBP	CH0271081488	SD3GHB		.SD3GHB
Net Return GBP	CH0271081538	SD3HB		.SD3HB
Price GBP	CH0271081587	SD3GB		.SD3GB
Gross Return JPY	CH0271081496	SD3GLP		.SD3GLP
Net Return JPY	CH0271081546	SD3ELP		.SD3ELP
Price JPY	CH0271081595	SD3JP		.SD3JP

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://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)
Calculation/distribution	realtime 15 sec
Calculation hours	09:00 CET 18:00 CET
Base value/base date	-
History	-
Inception date	-

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  
DIVIDEND INDICES

Backtested 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.

<sup>3</sup> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Dec. 30, 1998 to Aug. 31, 2023

(EUR, price), all data as of Aug. 31, 2023

EURO STOXX SELECT DIVIDEND 30

Top 10 Components<sup>5</sup>

Company	Supersector	Country	Weight (%)
ENDESA	Utilities	Spain	5.43
NN GROUP	Insurance	Netherlands	4.96
CREDIT AGRICOLE	Banks	France	4.87
ASR NEDERLAND NV	Insurance	Netherlands	4.23
MERCEDES-BENZ GROUP	Automobiles and Parts	Germany	4.08
ORANGE	Telecommunications	France	3.98
SNAM RETE GAS	Energy	Italy	3.87
POSTE ITALIANE	Insurance	Italy	3.86
ASSICURAZIONI GENERALI	Insurance	Italy	3.73
BMW	Automobiles and Parts	Germany	3.66

<sup>5</sup> Based on the composition as of Aug. 31, 2023