

EURO STOXX ESG-X SELECT DIVIDEND 30

Index description

The EURO STOXX ESG-X Select Dividend 30 Index is derived from the EURO STOXX ESG-X Index and selects 30 stocks which represent the highest-yielding stocks relative to their home markets in the respective benchmark index. The EURO STOXX ESG-X Index applies standardized ESG exclusion screens for Global Standards 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.

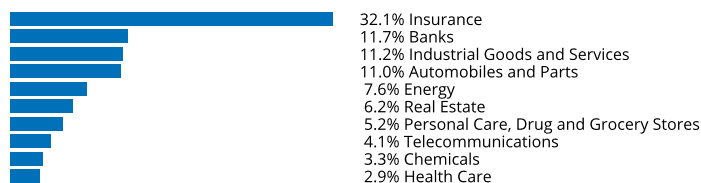
»Fixed component number and cap factors guarantee index diversification.

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

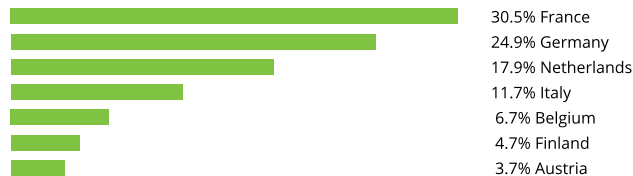
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
EURO STOXX ESG-X Select Dividend 30	N/A	0.9	0.0	0.0	0.0	0.0	5.1	1.7	30.6
EURO STOXX Select Dividend 30	N/A	0.9	0.0	0.0	0.0	0.0	5.4	1.7	30.5

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 ESG-X Select Dividend 30	-2.1	-2.9	0.7	6.5	-19.7	N/A	N/A	0.7	2.1	-4.3
EURO STOXX Select Dividend 30	-1.9	-5.2	0.4	7.9	-21.4	N/A	N/A	0.4	2.6	-4.7
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX ESG-X Select Dividend 30	N/A	N/A	15.3	17.2	21.3	N/A	N/A	-0.1	0.1	-0.2
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
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX ESG-X Select Dividend 30	1.0	1.0	1.0	1.0	1.0	1.6	2.0	1.7	1.5	1.5
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX ESG-X Select Dividend 30	1.0	1.0	1.0	1.0	1.0	-1.3	0.5	0.2	-0.3	0.3

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

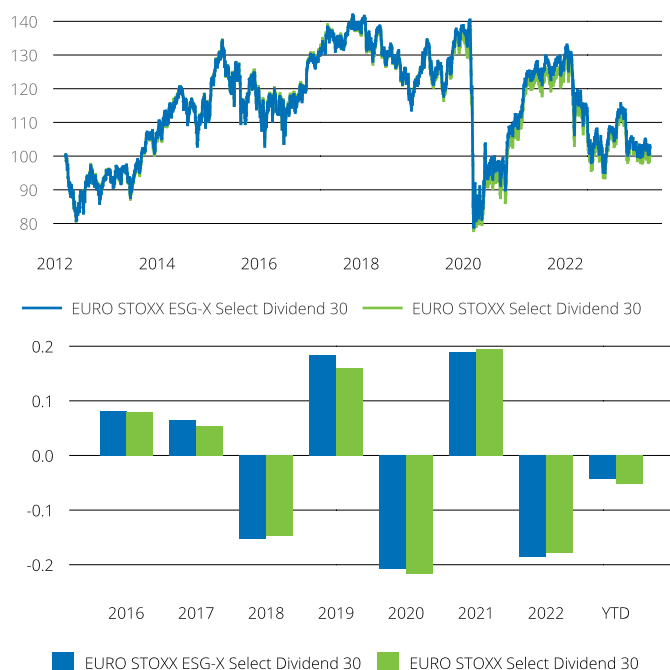
(EUR, price), all data as of Aug. 31, 2023

DIVIDEND INDICES

EURO STOXX ESG-X SELECT DIVIDEND 30

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 ESG-X Select Dividend 30	11.3	8.2	9.1	8.2	0.9	4.8	0.5	
EURO STOXX Select Dividend 30	11.3	8.4	9.1	8.4	0.9	4.9	0.5	4.1

Performance and annual returns⁴

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 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 DPS to EPS ratio can be found in our rulebook: <https://www.stoxx.com/rulebooks>

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Price EUR	CH0581652788	SD3EX	SD3EX INDEX	.SD3EX
Net Return EUR	CH0581652820	SD3TX	SD3TX INDEX	.SD3TX
Gross Return EUR	CH0581652697	SD3GTG	SD3GTG INDEX	.SD3GTG
Price USD	CH0581652705	SD3KX		.SD3KX
Net Return USD	CH0581652689	SD3UX		.SD3UX
Gross Return USD	CH0581652804	SD3GUX		.SD3GUX
Price AUD	CH0581652655	SD3AAX		.SD3AAX
Net Return AUD	CH0581652663	SD3AUX		.SD3AUX
Gross Return AUD	CH0581652739	SD3AGUX		.SD3AGUX
Price CAD	CH0581652796	SD3CCX		.SD3CCX
Net Return CAD	CH0581652713	SD3CUX		.SD3CUX
Gross Return CAD	CH0581652812	SD3CGUX		.SD3CGUX
Price CHF	CH0581652747	SD3CHCX		.SD3CHCX
Net Return CHF	CH0581652671	SD3CHDX		.SD3CHDX
Gross Return CHF	CH0581652838	SD3CGDX		.SD3CGDX
Price GBP	CH0581652754	SD3GBX		.SD3GBX
Net Return GBP	CH0581652770	SD3HDX		.SD3HDX
Gross Return GBP	CH0581652853	SD3GHDX		.SD3GHDX
Price JPY	CH0581652762	SD3JPX		.SD3JPX
Net Return JPY	CH0581652721	SD3ELPX		.SD3ELPX
Gross Return JPY	CH0581652846	SD3GLPX		.SD3GLPX

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

Quick facts

Weighting	By indicated net dividend yield
Cap factor	0.15
No. of components	30
Review frequency	Annually (March)
Calculation/distribution	realtime 15 sec
Calculation hours	09:00:00 18:00:00
Base value/base date	100 as of Mar. 16, 2012
History	Available from Mar. 16, 2012
Inception date	Nov. 25, 2020

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

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The index is calculated using 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.

³ Net dividend yield is calculated as net return index return minus price index return
⁴ STOXX data from Mar. 16, 2012 to Aug. 31, 2023 (EUR, price), all data as of Aug. 31, 2023

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
NN GROUP	Insurance	Netherlands	5.07
CREDIT AGRICOLE	Banks	France	4.98
ASR NEDERLAND NV	Insurance	Netherlands	4.33
MERCEDES-BENZ GROUP	Automobiles and Parts	Germany	4.17
ORANGE	Telecommunications	France	4.07
SNAM RETE GAS	Energy	Italy	3.95
POSTE ITALIANE	Insurance	Italy	3.95
ASSICURAZIONI GENERALI	Insurance	Italy	3.81
BMW	Automobiles and Parts	Germany	3.74
BNP PARIBAS	Banks	France	3.69

⁵ Based on the composition as of Aug. 31, 2023