

STOXX EUROPE ESG-X SELECT DIVIDEND 30

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.

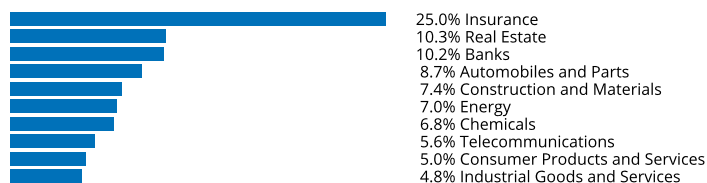
»Fixed component number and cap factors guarantee index diversification.

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

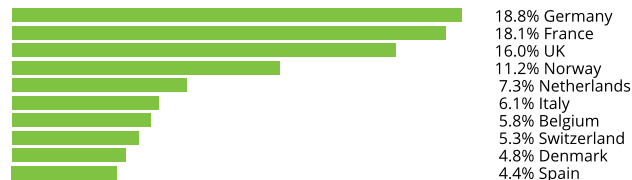
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Europe ESG-X Select Dividend 30	N/A	0.9	0.0	0.0	0.0	0.0	5.0	2.3	42.2
STOXX Europe Select Dividend 30	N/A	0.9	0.0	0.0	0.0	0.0	4.8	2.2	35.7

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 Europe ESG-X Select Dividend 30	-2.9	0.9	6.1	27.7	18.9	N/A	N/A	6.1	8.6	3.6
STOXX Europe Select Dividend 30	-3.0	3.1	6.6	31.6	20.4	N/A	N/A	6.6	9.7	3.8
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe ESG-X Select Dividend 30	N/A	N/A	15.8	17.9	21.9	N/A	N/A	0.2	0.4	0.2
STOXX Europe Select Dividend 30	N/A	N/A	15.4	17.4	21.3	N/A	N/A	0.2	0.5	0.2
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe ESG-X Select Dividend 30	1.0	1.0	1.0	1.0	1.0	1.7	2.2	2.2	2.3	3.1
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe ESG-X Select Dividend 30	1.0	1.1	1.0	1.0	1.0	0.4	-0.7	-0.2	-0.4	-0.1

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

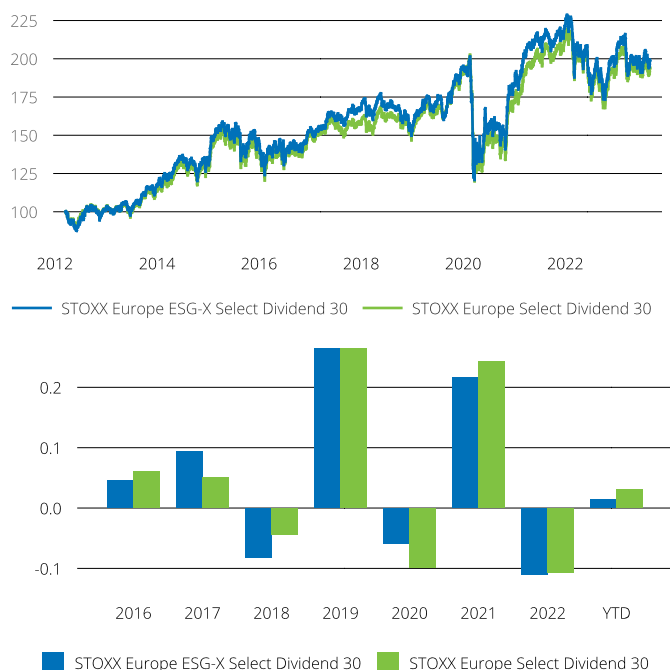
(EUR, net return), all data as of Aug. 31, 2023

DIVIDEND INDICES

STOXX EUROPE 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
STOXX Europe ESG-X Select Dividend 30	14.6	10.0	9.8	10.0	1.0	6.1	0.5	1.4
STOXX Europe Select Dividend 30	11.1	10.2	9.6	10.2	1.1	6.2	0.6	1.6

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 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
Price AUD	CH0598747217	S3DAAX		.S3DAAX
Net Return AUD	CH0598747373	S3DAUX		.S3DAUX
Gross Return AUD	CH0598747308	S3DAGUX		.S3DAGUX
Price CAD	CH0598747100	S3DCCX		.S3DCCX
Net Return CAD	CH0598747225	S3DCUX		.S3DCUX
Gross Return CAD	CH0598747381	S3DCGUX		.S3DCGUX
Price CHF	CH0598747134	S3DCHCX		.S3DCHCX
Net Return CHF	CH0598747159	S3DCHDX		.S3DCHDX
Gross Return CHF	CH0598747118	S3DCHGDX		.S3DCHGDX
Price EUR	CH0598747332	SD3PX	SD3PX INDEX	.SD3PX
Net Return EUR	CH0598747126	SD3RX	SD3RX INDEX	.SD3RX
Gross Return EUR	CH0598747191	SD3GRX	SD3GRX INDEX	.SD3GRX
Price GBP	CH0598747274	S3DGBX		.S3DGBX
Net Return GBP	CH0598747431	S3DHBX		.S3DHBX
Gross Return GBP	CH0598747340	S3DGHXB		.S3DGHXB
Price JPY	CH0598747357	S3DJPX		.S3DJPX
Net Return JPY	CH0598747183	S3DEL PX		.S3DEL PX
Gross Return JPY	CH0598747464	S3DGLPX		.S3DGLPX
Price USD	CH0598747423	SD3LX		.SD3LX
Net Return USD	CH0598747290	SD3VX		.SD3VX
Gross Return USD	CH0598747324	SD3GVX		.SD3GVX

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	dayend
Calculation hours	18:00:00 18:00:00
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

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BACKTESTED PERFORMANCE

DIVIDEND INDICES

3

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, net return), all data as of Aug. 31, 2023

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
TAYLOR WIMPEY	Consumer Products and Services	UK	4.98
Vonovia SE	Real Estate	Germany	4.94
A P MOLLER-MAERSK A	Industrial Goods and Services	Denmark	4.75
ACS	Construction and Materials	Spain	4.38
YARA	Chemicals	Norway	4.36
LEGAL & GENERAL GRP	Insurance	UK	4.27
AKER BP	Energy	Norway	3.98
NN GROUP	Insurance	Netherlands	3.93
CREDIT AGRICOLE	Banks	France	3.86
CLOSE BROTHERS GRP	Banks	UK	3.48

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