

# STOXX GLOBAL SELECT DIVIDEND 100

## 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

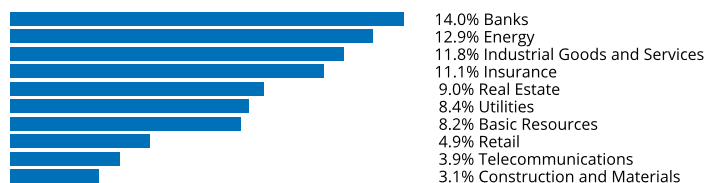
»Fixed component numbers and cap factors guarantee index diversification

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

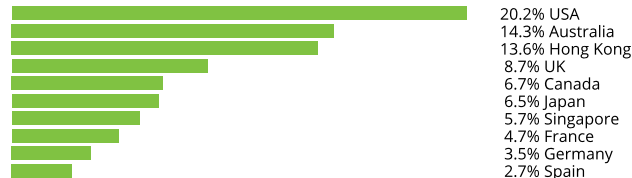
## Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Global Select Dividend 100	N/A	0.9	0.0	0.0	0.0	0.0	4.0	0.4	37.0
STOXX Global 1800	58,189.7	52,803.9	29.3	10.2	2,590.6	1.1	4.9	0.0	3.1

## 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
STOXX Global Select Dividend 100	-3.4	-6.3	-8.0	18.1	-1.3	N/A	N/A	-8.0	5.8	-0.3
STOXX Global 1800	-1.0	19.2	5.2	32.1	45.5	N/A	N/A	5.2	9.8	7.9
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Select Dividend 100	N/A	N/A	10.8	12.0	16.5	N/A	N/A	-1.1	0.4	-0.0
STOXX Global 1800	N/A	N/A	13.8	14.5	17.7	N/A	N/A	0.1	0.6	0.4
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Select Dividend 100	0.7	0.7	0.7	0.6	0.8	8.3	8.7	10.5	11.5	11.5
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Select Dividend 100	0.6	0.6	0.5	0.5	0.7	-3.3	-3.2	-1.4	-0.4	-0.8

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

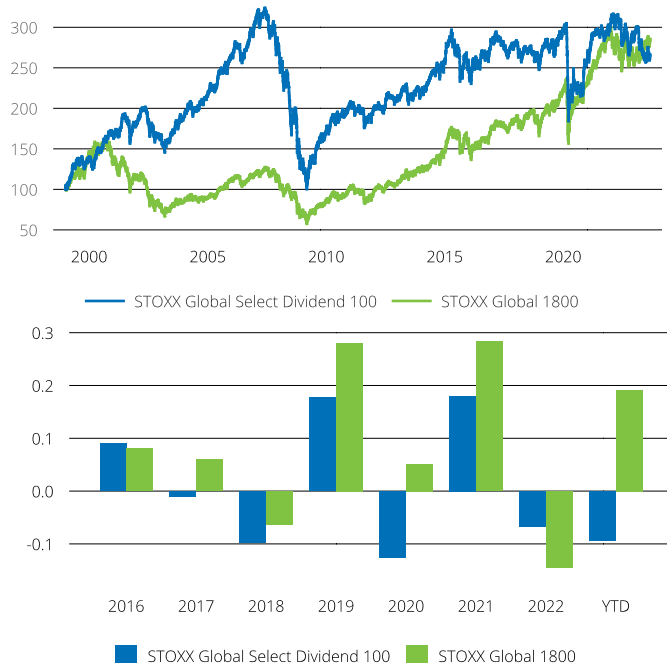
(EUR, price), all data as of Aug. 31, 2023

## DIVIDEND INDICES

## STOXX GLOBAL SELECT DIVIDEND 100

## 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
STOXX Global Select Dividend 100	9.5	11.0	8.9	11.0	1.1	5.7	0.9	3.4
STOXX Global 1800	20.8	17.7	18.7	17.4	0.1	1.8	1.9	10.8

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	US26063V1180	SDGP	SDGP INDEX	.SDGP
Net Return EUR	US26063Y1120	SDGR	SDGR INDEX	.SDGR
Price USD	US26064V1171	SDGL	SDGL INDEX	.SDGL
Net Return USD	US26066F1104	SDGV	SDGV INDEX	.SDGV
Gross Return USD	CH0147790213	SDGGV	SDGGV INDEX	.SDGGV
Gross Return EUR	CH0147787656	SDGGR	SDGGR INDEX	.SDGGR

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	00:00 CET 22:15 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

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.

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

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

## STOXX GLOBAL SELECT DIVIDEND 100

Top 10 Components<sup>5</sup>

Company	Supersector	Country	Weight (%)
SITC Int. Hold.	Industrial Goods and Services	Hong Kong	3.96
YANCOAL AUSTRALIA	Energy	Australia	2.89
Mitsui O.S.K. Lines Ltd.	Industrial Goods and Services	Japan	2.64
Pacific Basin Shipping Ltd.	Industrial Goods and Services	Hong Kong	2.26
NEW HOPE CORP.	Energy	Australia	2.25
Fortescue Metals Group Ltd.	Basic Resources	Australia	1.77
JB Hi-Fi Ltd.	Retail	Australia	1.74
Harvey Norman Holdings Ltd.	Retail	Australia	1.65
COTERRA ENERGY	Energy	USA	1.60
TAYLOR WIMPEY	Consumer Products and Services	UK	1.53

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