ISTOXX® NORDIC ESG DW INDEX

Index description

The iSTOXX Nordic ESG DW Index aims at investing at all the listed companies from the Nordic countries that qualify as global sustainability leaders (components of the STOXX Global ESG Leaders), excluding those which generate revenues from alcohol, gambling, tobacco, armaments, firearms and adult entertainment. The selected stocks are weighted according to their 12-month historical dividend yield to provide further optimization.

Key facts

» Rating methodology looks at each company individually and makes clear differentiations between different types of companies

» Key performance indicators (KPI) for every company are made known to index licensees and the weighting and computation metrics are fully disclosed in guides

» DVFA/EFFAS, as independent and neutral professional associations of investors and financial analysts, created the KPI for standard ESG 3.0, to which the index model has been mapped

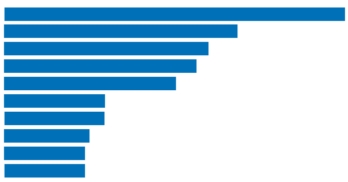
» Methodology allows a detailed attribution of sustainability performance for index components and non-components

» Dividend weighting scheme for further optimization

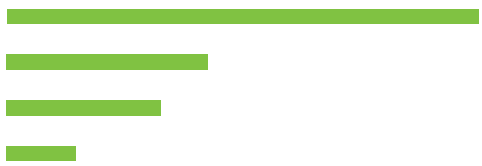
Descriptive statistics

Index	Market cap (SEK bn.)		Components (SEK bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
iSTOXX Nordic ESG DW Index	N/A	11.0	0.2	0.2	0.7	0.0	6.5	0.1	63.1
STOXX Nordic Total Market Index	22,714.8	17,024.6	30.6	5.2	2,802.9	0.1	16.5	0.0	2.7

Supersector weighting (top 10)



Country weighting



Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Nordic ESG DW Index	2.5	7.1	5.0	54.5	52.3	N/A	N/A	5.1	15.8	8.9
STOXX Nordic Total Market Index	2.2	9.4	10.5	65.0	73.8	N/A	N/A	10.6	18.4	11.8
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
iSTOXX Nordic ESG DW Index	13.7	18.2	19.5	17.6	18.3	N/A	N/A	0.2	0.8	0.5
STOXX Nordic Total Market Index	9.9	14.3	16.7	16.1	16.6	N/A	N/A	0.6	1.0	0.7
Index to benchmark	**Correlation**					**Tracking error (%)**				
iSTOXX Nordic ESG DW Index	0.8	0.9	0.9	0.9	0.9	8.7	8.2	8.0	7.9	7.2
Index to benchmark	**Beta**					**Annualized information ratio**				
iSTOXX Nordic ESG DW Index	1.1	1.2	1.1	1.0	1.0	0.4	-0.8	-0.6	-0.3	-0.4

[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on EURIBOR1M

(SEK, gross return), all data as of Apr. 28, 2023

ISTOXX INDICES

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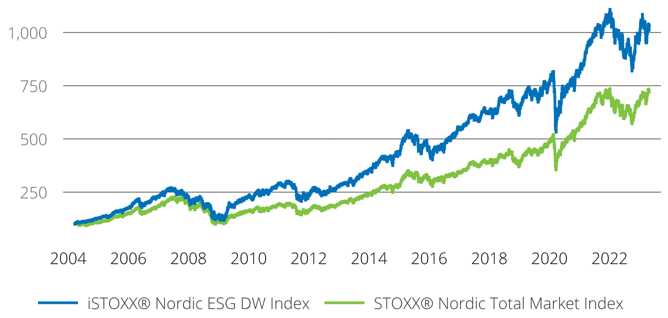
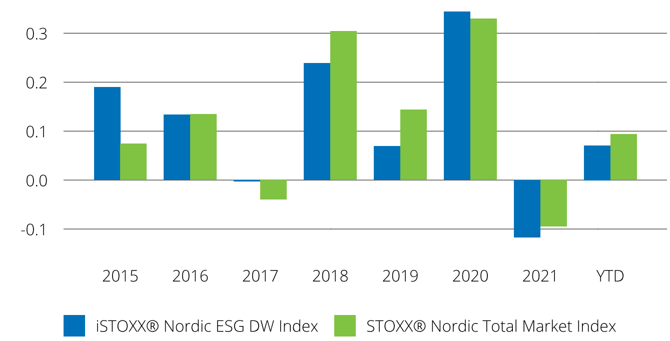
Fundamentals (for last 12 months)

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
iSTOXX Nordic ESG DW Index	57.8	13.7	13.8	13.7	1.4	4.5	1.1	9.8
STOXX Nordic Total Market Index	21.3	19.1	17.1	18.8	2.7	3.0	1.9	11.0

Performance and annual returns[4]





Methodology

All stocks from Nordic countries (Denmark, Finland, Norway and Sweden) that are components of the STOXX Global ESG Leaders Index compose the base universe of the iSTOXX Nordic ESG DW Index.

If there are less than 10 Nordic companies in the STOXX Global ESG Leaders, the base universe is completed with the best Nordic overall ESG score companies until it reaches 10 and the next two exclusion steps are omitted. (For more information regarding the ESG scores, please refer to our STOXX ESG Index Methodology Guide: https://www.stoxx.com/document/Indices/Common/Indexguide/stoxx_esg_guide.pdf).

Exclusion step 1: companies engaged in controversial business activities in agreement to Bank J. Safra Sarasins classification (AGTAFA) are excluded.

Exclusion step 2: companies that have not paid dividends in the last 12 months.

All remaining stocks are selected for inclusion and weighted according to

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH0357385621	BDXESGGR		.BDXESGGR
Net Return	EUR	CH0357385423	BDXESGR		.BDXESGR
Net Return	EUR	CH0357385423	BDXESGR		.BDXESGR
Price	EUR	CH0357384392	BDXESGE		.BDXESGE
Price	EUR	CH0357384392	BDXESGE		.BDXESGE
Gross Return	SEK	CH0356897097	BDXESGSZ		.BDXESGSZ
Net Return	SEK	CH0356897113	BDXESGY		.BDXESGY
Net Return	SEK	CH0356897113	BDXESGY		.BDXESGY
Price	SEK	CH0356897105	BDXESGX	BDXESGX INDEX	.BDXESGX
Price	SEK	CH0356897105	BDXESGX	BDXESGX INDEX	.BDXESGX

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

Quick facts

Weighting	Dividend Yield
Cap factor	15%
No. of components	Variable
Review frequency	Quarterly
Calculation/distribution	Price: real-time (every 15), Net and Gross Return: end-of-day.
Calculation hours	Real-time: 09:00 CET 18:00 CET
Base value/base date	100 as of Mar. 22, 2004
History	Available daily back to Mar. 22, 2004
Inception date	Feb. 28, 2017

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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[3] gr. div. yield is calculated as gr. return index return minus price index return
[4] STOXX data from Mar. 22, 2004 to Apr. 28, 2023

(SEK, gross return), all data as of Apr. 28, 2023

ISTOXX® NORDIC ESG DW INDEX

Top 10 Components[5]

Company	Supersector	Country	Weight (%)
SSAB B	Basic Resources	Sweden	6.47
ELECTROLUX B	Consumer Products & Services	Sweden	4.90
TELIA COMPANY	Telecommunications	Sweden	4.65
YARA	Chemicals	Norway	4.44
THULE GROUP	Consumer Products & Services	Sweden	3.73
SAMHALLSBYGGNADSBOL AGET NORD	Real Estate	Sweden	3.46
CASTELLUM	Real Estate	Sweden	3.37
NORDEA BANK	Banks	Finland	3.34
DNB BANK	Banks	Norway	3.10
SALMAR	Food, Beverage & Tobacco	Norway	2.99

[5] Based on the composition as of Apr. 28, 2023