

# 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

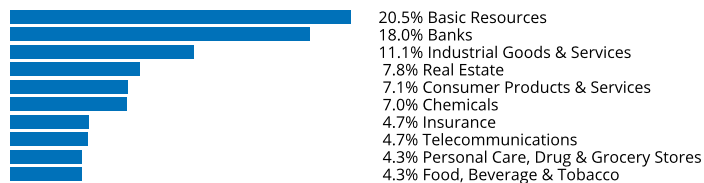
» Methodology allows a detailed attribution of sustainability performance for index components and non-components

» Dividend weighting scheme for further optimization

## Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
iSTOXX Nordic ESG DW Index	N/A	1.0	0.0	0.0	0.1	0.0	7.0	0.1	63.4
STOXX Nordic Total Market Index	1,954.0	1,456.6	2.6	0.4	237.3	0.0	16.3	0.0	2.4

## 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
iSTOXX Nordic ESG DW Index	4.1	2.3	-2.4	27.5	30.6	N/A	N/A	-2.4	8.5	5.6
STOXX Nordic Total Market Index	1.0	5.0	-0.6	33.8	50.3	N/A	N/A	-0.6	10.3	8.6
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
iSTOXX Nordic ESG DW Index	19.5	19.5	20.9	19.6	21.3	N/A	N/A	-0.1	0.4	0.2
STOXX Nordic Total Market Index	14.9	15.2	17.3	18.4	19.5	N/A	N/A	-0.0	0.5	0.4
Index to benchmark	Correlation					Tracking error (%)				
iSTOXX Nordic ESG DW Index	0.9	0.9	0.9	0.9	0.9	10.4	8.9	8.4	7.8	7.5
Index to benchmark	Beta					Annualized information ratio				
iSTOXX Nordic ESG DW Index	1.2	1.2	1.1	1.0	1.0	3.6	-0.5	-0.2	-0.2	-0.4

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

<sup>2</sup> Based on EURIBOR1M

(EUR, gross return), all data as of Jul. 31, 2023

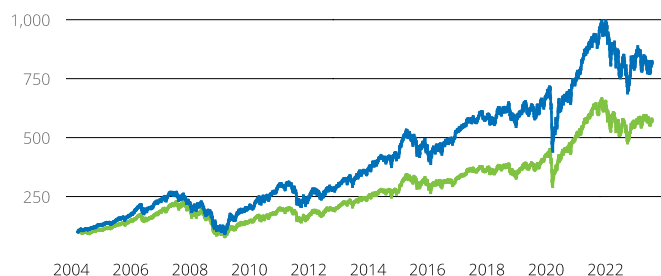
# ISTOXX INDICES

## ISTOXX® NORDIC ESG DW INDEX

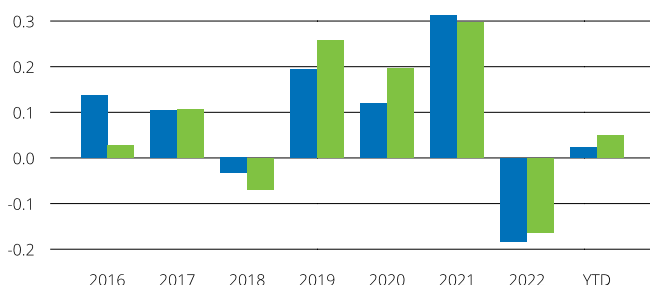
### Fundamentals (for last 12 months)

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
iSTOXX Nordic ESG DW Index	21.6	13.3	12.7	12.8	1.5	4.8	1.1	0.2
STOXX Nordic Total Market Index	21.5	18.7	17.4	18.2	2.6	2.8	1.8	2.4

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



— iSTOXX® Nordic ESG DW Index — STOXX® Nordic Total Market Index



■ iSTOXX® Nordic ESG DW Index ■ STOXX® Nordic Total Market Index

### 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](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 Sarasin's classification (AGTAF) 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](http://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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### 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> gr. div. yield is calculated as gr. return index return minus price index return

<sup>4</sup> STOXX data from Mar. 22, 2004 to Jul. 31, 2023

(EUR, gross return), all data as of Jul. 31, 2023

## ISTOXX® NORDIC ESG DW INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
YARA	Chemicals	Norway	7.03
SSAB B	Basic Resources	Sweden	5.79
NORDEA BANK	Banks	Finland	4.77
DNB BANK	Banks	Norway	3.90
TELIA COMPANY	Telecommunications	Sweden	3.89
SVENSKA HANDELSBANKEN A	Banks	Sweden	3.41
BILLERUD	Basic Resources	Sweden	3.33
SKANDINAVISKA ENSKILDA BK A	Banks	Sweden	3.33
CASTELLUM	Real Estate	Sweden	3.15
KESKO	Personal Care, Drug & Grocery Stores	Finland	3.13

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

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