

STOXX® NORDIC SELECT DIVIDEND 20 INDEX

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.

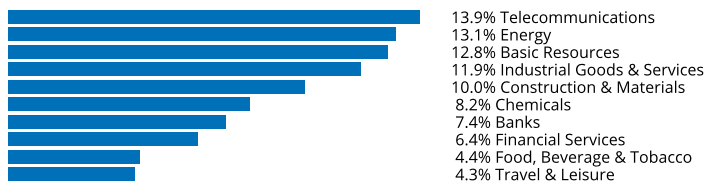
Key facts

- » 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

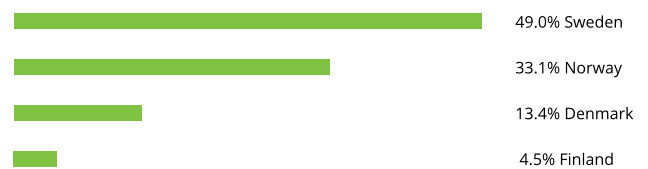
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Nordic Select Dividend 20 Index	N/A	0.9	0.0	0.0	0.1	0.0	8.9	2.8	N/A
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 figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Nordic Select Dividend 20 Index	10.8	-0.1	-9.8	5.4	3.3	N/A	N/A	-9.8	1.8	0.7
STOXX Nordic Total Market Index	1.0	4.2	-1.4	30.7	44.8	N/A	N/A	-1.4	9.4	7.8
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Nordic Select Dividend 20 Index	21.1	19.0	20.1	19.9	21.6	N/A	N/A	-0.5	0.1	0.0
STOXX Nordic Total Market Index	14.9	15.2	17.3	18.4	19.5	N/A	N/A	-0.1	0.5	0.4
Index to benchmark	Correlation					Tracking error (%)				
STOXX Nordic Select Dividend 20 Index	0.8	0.8	0.9	0.9	0.9	12.4	10.7	10.5	9.8	9.6
Index to benchmark	Beta					Annualized information ratio				
STOXX Nordic Select Dividend 20 Index	1.2	1.0	1.0	0.9	1.0	9.3	-0.7	-0.9	-0.8	-0.7

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

² Based on EURIBOR1M

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

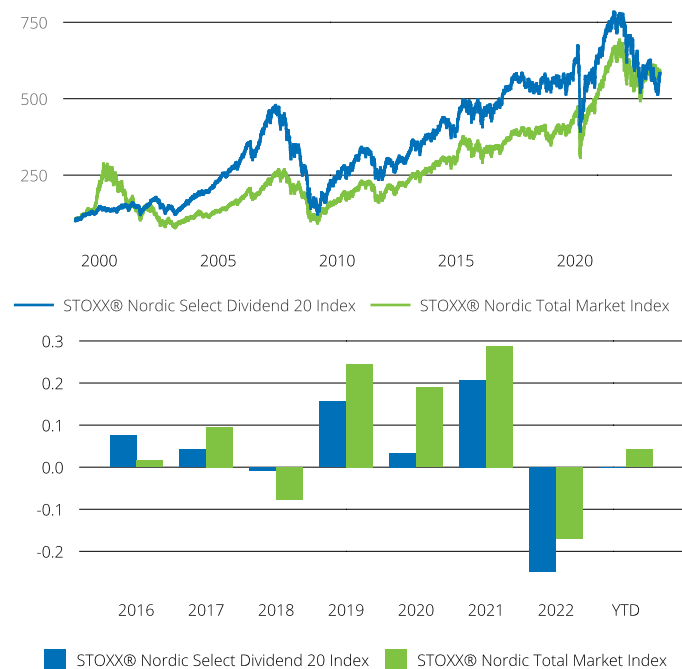
DIVIDEND INDICES

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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
STOXX Nordic Select Dividend 20 Index	11.7	13.1	11.7	12.7	1.7	5.3	0.8	13.4
STOXX Nordic Total Market Index	21.5	18.7	17.4	18.2	2.6	2.0	1.8	2.4

Performance and annual returns⁴



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
Net Return DKK	CH0037689467	SD2DY	SD2DY INDEX	.SD2DY
Net Return DKK	CH0037689467	SD2DY	SD2DY INDEX	.SD2DY
Price DKK	CH0037689459	SD2DX	SD2DX INDEX	.SD2DX
Price DKK	CH0037689459	SD2DX	SD2DX INDEX	.SD2DX
Net Return EUR	CH0027627287	SD2G	SD2G INDEX	.SD2G
Net Return EUR	CH0027627287	SD2G	SD2G INDEX	.SD2G
Price EUR	CH0027627212	SD2F	SD2F INDEX	.SD2F
Price EUR	CH0027627212	SD2F	SD2F INDEX	.SD2F
Net Return NOK	CH0037689442	SD2NY	SD2NY INDEX	.SD2NY
Net Return NOK	CH0037689442	SD2NY	SD2NY INDEX	.SD2NY

Complete list available here: 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)

To learn more about the inception date, currency versions, 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 a wide range of customization, 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 Dec. 30, 1998 to Jul. 31, 2023

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

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
A P MOLLER-MAERSK A	Industrial Goods & Services	Denmark	8.91
YARA	Chemicals	Norway	8.15
AKER BP	Energy	Norway	6.86
RESURS HOLDING	Financial Services	Sweden	6.39
TELENOR	Telecommunications	Norway	6.26
DNO ASA	Energy	Norway	6.26
NORSK HYDRO	Basic Resources	Norway	5.55
NCC B	Construction & Materials	Sweden	5.46
PEAB B	Construction & Materials	Sweden	4.56
METSA BOARD B	Basic Resources	Finland	4.54

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