BLUE-CHIP INDICES

STOXX® NORDIC 30 INDEX

Index description

The regional blue-chip indices are derived from regional subsets of the STOXX Global 1800 Index. The indices cover the largest supersector leaders of their region in terms of free-float market cap.

Key facts

» Diversified, as they incorporate a capping factor to ensure that no country/component can dominate the index

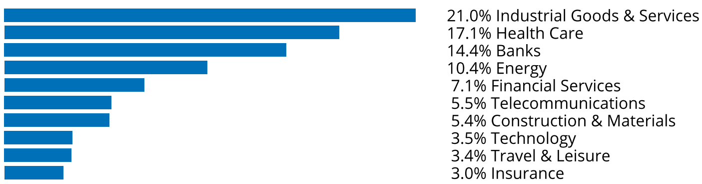
» Buffers are used to achieve the fixed number of components and to maintain stability of the indices by reducing index composition changes

» A fast-exit rule ensures the index accurately represents the performance of only the biggest and most liquid stocks

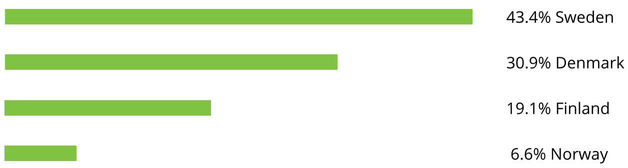
Descriptive statistics

Index	Market cap (SEK bn.)		Components (SEK bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Nordic 30 Index	9,727.3	7,693.1	256.4	227.0	778.8	105.2	10.1	1.4	6.1
STOXX Nordic Index	18,152.3	14,135.6	114.9	47.4	2,816.9	15.7	19.9	0.1	3.7

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
STOXX Nordic 30 Index	2.8	9.0	23.8	50.3	65.9	N/A	N/A	24.0	14.7	10.8
STOXX Nordic Index	2.2	9.8	21.7	52.3	68.3	N/A	N/A	21.9	15.2	11.1
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
STOXX Nordic 30 Index	11.0	13.5	14.9	15.3	16.5	N/A	N/A	1.2	0.9	0.6
STOXX Nordic Index	11.3	13.2	14.8	15.3	16.4	N/A	N/A	1.1	0.9	0.7
Index to benchmark	**Correlation**					**Tracking error (%)**				
STOXX Nordic 30 Index	1.0	1.0	1.0	1.0	1.0	2.5	2.7	2.7	2.7	2.6
Index to benchmark	**Beta**					**Annualized information ratio**				
STOXX Nordic 30 Index	0.9	1.0	1.0	1.0	1.0	3.1	-0.6	0.6	-0.2	-0.1

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

(SEK, net return), all data as of Jun. 30, 2023

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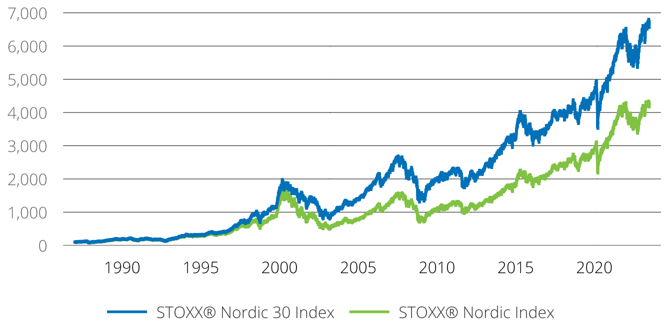
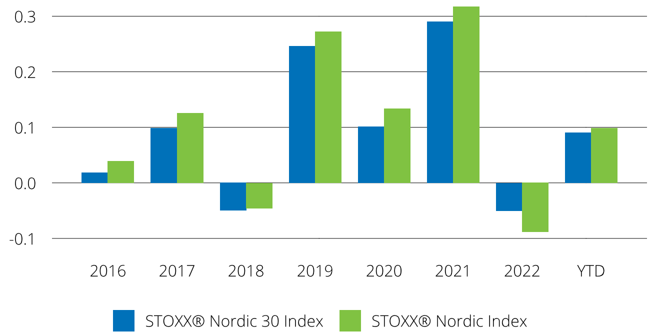
Fundamentals (for last 12 months)

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 30 Index	15.2	17.4	14.2	17.4	2.8	2.2	2.4	4.3
STOXX Nordic Index	19.5	18.6	17.2	18.6	2.9	2.3	2.3	7.1

Performance and annual returns[4]





Methodology

The regional blue-chip indices are derived from the relevant benchmark index: STOXX Europe 50 is selected from the STOXX Europe 600 Index; STOXX Nordic 30 is selected from STOXX Nordic Total Market Index; STOXX Asia/Pacific 50 is selected from the STOXX Asia/Pacific 600 Index; STOXX North America 50 is selected from the STOXX North America 600 Index. The target is to cover the largest supersector leaders from the benchmark index. The detailed methodology including the calculation formula can be found in our rulebook: www.stoxx.com/indices/rulebooks.html

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Net Return	DKK	CH0037486971	DK5DY	DK5DY INDEX	.DK5DY
Net Return	DKK	CH0037486971	DK5DY	DK5DY INDEX	.DK5DY
Price	DKK	CH0037486963	DK5DX	DK5DX INDEX	.DK5DX
Price	DKK	CH0037486963	DK5DX	DK5DX INDEX	.DK5DX
Net Return	EUR	CH0006574971	DK5G	DK5G INDEX	.DK5G
Net Return	EUR	CH0006574971	DK5G	DK5G INDEX	.DK5G
Price	EUR	CH0006574955	DK5F	DK5F INDEX	.DK5F
Price	EUR	CH0006574955	DK5F	DK5F INDEX	.DK5F
Net Return	NOK	CH0037486153	DK5NY	DK5NY INDEX	.DK5NY
Net Return	NOK	CH0037486153	DK5NY	DK5NY INDEX	.DK5NY

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

Quick facts

Weighting	Free-float market cap
Cap factor	10%
No. of components	Fixed, number of stocks indicated in index name
Review frequency	Annually (September)

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. 31, 1986 to Jun. 30, 2023

(SEK, net return), all data as of Jun. 30, 2023

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
NOVO NORDISK B	Health Care	Denmark	10.12
NORDEA BANK	Banks	Finland	5.49
DSV	Industrial Goods & Services	Denmark	5.31
ATLAS COPCO A	Industrial Goods & Services	Sweden	5.21
INVESTOR B	Financial Services	Sweden	5.11
VOLVO B	Industrial Goods & Services	Sweden	4.60
EQUINOR	Energy	Norway	4.29
VESTAS WIND SYSTEMS	Energy	Denmark	3.77
GENMAB	Health Care	Denmark	3.50
HEXAGON B	Technology	Sweden	3.48

[5] Based on the composition as of Jun. 30, 2023