STOXX® DEVELOPED NORDIC INDEX

Index description

The STOXX Developed Nordic Index is a broad market cap weighted index designed to represent the performance of the Large and Mid Cap companies from Developed Nordic covering approximately 85% of investable market capitalization. STOXX Developed Nordic Index is suitable for global investment products which include funds, exchange traded funds, and derivatives and can also be used for further building block approach strategies when appropriate. It follows a robust and modular framework which enables investors to utilize this index for a variety of investment objectives whilst using a consistent approach. It is derived from STOXX World Equity Index series and its countries follow the STOXX World Country Classification Framework.
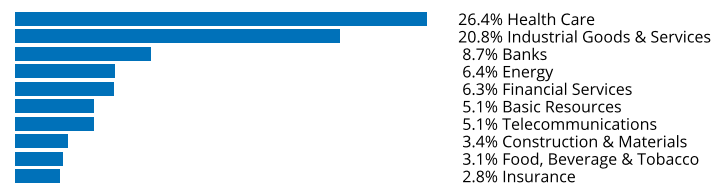
Key facts

»Broad, yet liquid coverage of Large and Mid cap companies that supports clients' global investment decisions whilst avoiding home biases.

»A consistent and transparent methodology which fully embraces global standards of governance.

»Can serve as a basis for numerous derived strategies.

»Constructed using STOXX World Methodology.

»Its countries follow the STOXX World Country classification framework.

Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Developed Nordic Index	1,713.9	1,304.1	9.5	4.4	262.1	0.1	20.1	0.0	3.1
STOXX Developed World Index	60,287.0	54,287.6	31.4	10.9	2,655.1	0.1	4.9	0.0	2.9

Supersector weighting (top 10)

26.4% Health Care
20.8% Industrial Goods & Services
8.7% Banks
6.4% Energy
6.3% Financial Services
5.1% Basic Resources
5.1% Telecommunications
3.4% Construction & Materials
3.1% Food, Beverage & Tobacco
2.8% Insurance

Country weighting

41.1% Sweden

35.4% Denmark

13.8% Finland

9.7% Norway

Risk and return figures[1]

Index returns			Return (%)					Annualized return (%)		
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Developed Nordic Index	-6.9	3.8	0.8	35.3	41.6	N/A	N/A	0.8	10.6	7.2
STOXX Developed World Index	-0.9	8.8	2.6	37.1	47.5	N/A	N/A	2.6	11.1	8.1
Index volatility and risk			Annualized volatility (%)					Annualized Sharpe ratio[2]		
STOXX Developed Nordic Index	16.2	20.1	24.6	22.1	21.8	N/A	N/A	-0.1	0.5	0.3
STOXX Developed World Index	10.7	12.4	18.0	16.1	18.2	N/A	N/A	0.0	0.6	0.4
Index to benchmark			Correlation					Tracking error (%)		
STOXX Developed Nordic Index	0.7	0.6	0.7	0.7	0.7	11.6	15.6	18.0	16.4	15.7
Index to benchmark			Beta					Annualized information ratio		
STOXX Developed Nordic Index	1.1	1.0	0.9	0.9	0.8	-6.1	-0.7	-0.1	-0.0	-0.1

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

(USD, gross return), all data as of May 31, 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 Developed Nordic Index	19.4	18.3	16.7	18.2	2.8	2.7	2.1	10.2
STOXX Developed World Index	22.9	17.5	18.9	17.1	0.1	2.2	1.8	6.1

Performance and annual returns[4]

- STOXX® Developed Nordic Index
- STOXX® Developed World Index
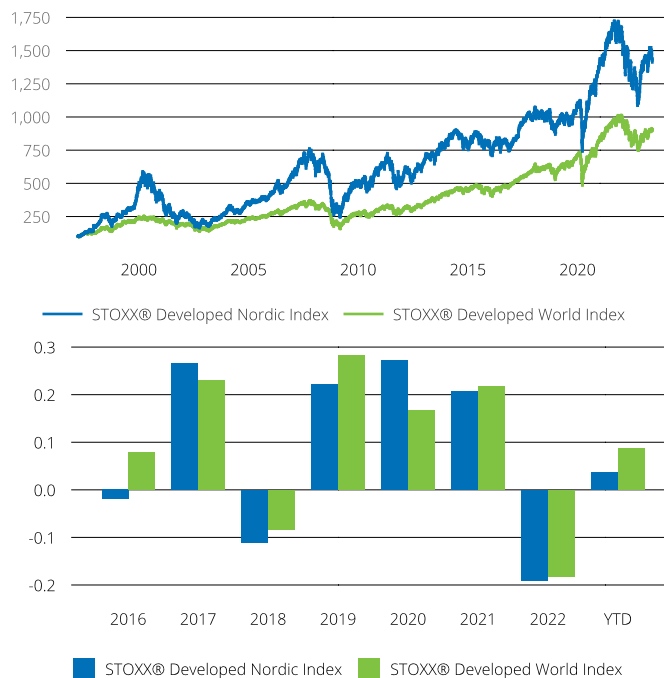
Methodology

The STOXX Developed Nordic Index is a broad market cap weighted index designed to represent the performance of the Large and Mid Cap companies from Developed Nordic covering approximately 85% of investable market capitalization. STOXX Developed Nordic Index is suitable for global investment products which include funds, exchange traded funds, and derivatives and can also be used for further building block approach strategies when appropriate. It follows a robust and modular framework which enables investors to utilize this index for a variety of investment objectives whilst using a consistent approach. It is derived from STOXX World Equity Index series and its countries follow the STOXX World Country Classification Framework.

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH1213335479	SWNORGR		.SWNORGR
Net Return	EUR	CH1213335461	SWNORR		.SWNORR
Price	EUR	CH1213335487	SWNORP		.SWNORP
Gross Return	USD	CH1213335446	SWNORGV		.SWNORGV
Net Return	USD	CH1213335438	SWNORV	SWNORV INDEX	.SWNORV
Price	USD	CH1213335453	SWNORL		.SWNORL

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

Quick facts

Weighting	Free-float market capitalization
Cap factor	N/A
No. of components	Variable
Review frequency	Semi Annual
Calculation/distribution	Realtime 15 sec
Calculation hours	00:00:00 22:15:00
Base value/base date	1000 as of March. 21, 1997
History	Available from Mar. 21, 1997
Inception date	November. 16, 2022

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. 21, 1997 to May 31, 2023

(USD, gross return), all data as of May 31, 2023

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
NOVO NORDISK B	Health Care	Denmark	20.10
ATLAS COPCO A	Industrial Goods & Services	Sweden	2.87
INVESTOR B	Financial Services	Sweden	2.83
NORDEA BANK	Banks	Finland	2.72
DSV	Industrial Goods & Services	Denmark	2.64
VOLVO B	Industrial Goods & Services	Sweden	2.24
VESTAS WIND SYSTEMS	Energy	Denmark	2.20
EQUINOR	Energy	Norway	2.05
GENMAB	Health Care	Denmark	1.97
EVOLUTION	Travel & Leisure	Sweden	1.94

[5] Based on the composition as of May 31, 2023