

STOXX® NORDIC LARGE INDEX

Index description

The STOXX Nordic Size indices provides a broad yet liquid representation of large, mid, and small cap companies of the Nordic region. The index has a variable number of components.

Key facts

- » Liquid gateway to small, mid, and large caps of the Nordic region
- » Transparent and rules-based methodology
- » Buffer rule applied on parent index level aims to reduce turnover
- » Weighted by free-float market cap

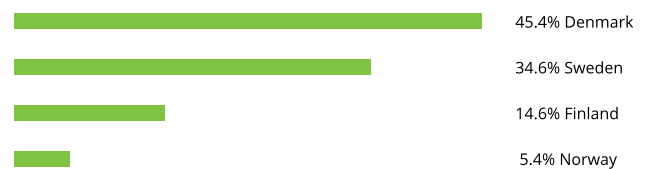
Descriptive statistics

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 Large Index	1,040.9	849.6	26.6	18.0	237.3	9.5	27.9	1.1	3.8
STOXX Nordic Index	1,554.4	1,207.0	9.8	4.0	237.3	1.3	19.7	0.1	3.7

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 Large Index	-0.2	6.1	4.8	46.2	68.8	N/A	N/A	4.8	13.6	11.2
STOXX Nordic Index	0.7	5.1	0.5	33.7	50.0	N/A	N/A	0.5	10.3	8.6
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Nordic Large Index	14.5	14.6	16.4	17.7	18.7	N/A	N/A	0.3	0.7	0.6
STOXX Nordic Index	14.5	14.9	17.0	18.1	19.1	N/A	N/A	0.0	0.5	0.4
Index to benchmark	Correlation					Tracking error (%)				
STOXX Nordic Large Index	1.0	1.0	1.0	1.0	1.0	3.8	3.1	3.4	2.9	2.7
Index to benchmark	Beta					Annualized information ratio				
STOXX Nordic Large Index	0.9	1.0	0.9	1.0	1.0	-2.9	0.5	1.2	1.0	0.8

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

² Based on EURIBOR1M

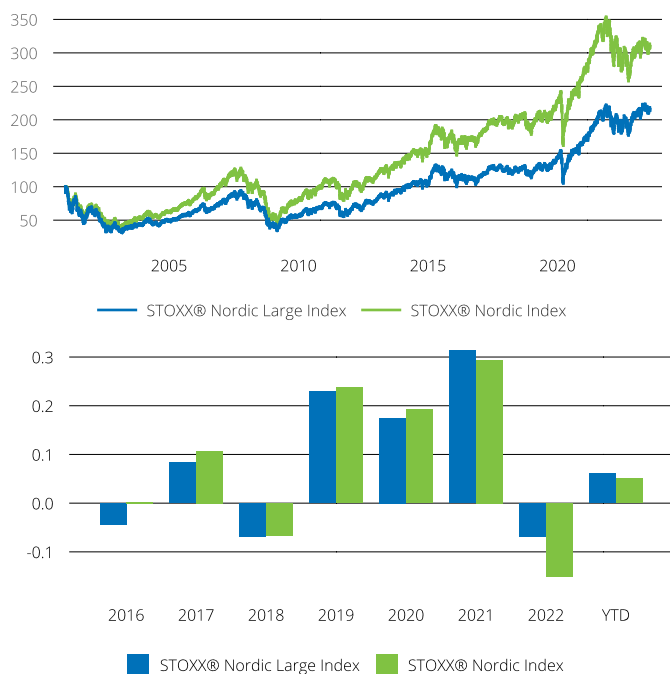
(EUR, gross return), all data as of Jul. 31, 2023

SIZE INDICES

STOXX® NORDIC LARGE INDEX

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 Large Index	18.4	18.3	17.1	18.3	3.3	2.6	2.9	6.9
STOXX Nordic Index	20.1	18.6	17.8	18.5	2.9	2.7	2.3	2.2

Performance and annual returns⁴

Methodology

The STOXX Nordic Size indices are subsets of the STOXX Europe 600 Size indices, namely the STOXX Europe Large 200, STOXX Europe Mid 200 and STOXX Europe Small 200 indices. The size assignments are based on free-float market cap. For example, the STOXX Nordic Large Index is formed by taking all listed companies in the Nordic region that are in the STOXX Europe Large 200 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
Gross Return DKK	CH0147787672	KLXDZ		
Gross Return DKK	CH0147787672	KLXDZ		
Net Return DKK	CH0037487011	KLXDY	KLXDY INDEX	.KLXDY
Net Return DKK	CH0037487011	KLXDY	KLXDY INDEX	.KLXDY
Price DKK	CH0037486997	KLXDX	KLXDX INDEX	.KLXDX
Price DKK	CH0037486997	KLXDX	KLXDX INDEX	.KLXDX
Gross Return EUR	CH0147795501	KLXGR		
Gross Return EUR	CH0147795501	KLXGR		
Net Return EUR	CH0009117505	KLXR	KLXR INDEX	.KLXR
Net Return EUR	CH0009117505	KLXR	KLXR INDEX	.KLXR

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

Quick facts

Weighting	Free-float market cap
Cap factor	20% on a component level for the Europe, Eurozone and Eastern
No. of components	Variable
Review frequency	Quarterly (Mar., Jun., Sep., Dec.)

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 gr. div. yield is calculated as gr. return index return minus price index return

⁴ STOXX data from Dec. 31, 2000 to Jul. 31, 2023

STOXX® NORDIC LARGE INDEX

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
NOVO NORDISK B	Health Care	Denmark	27.93
NORDEA BANK	Banks	Finland	4.36
INVESTOR B	Financial Services	Sweden	3.98
ATLAS COPCO A	Industrial Goods & Services	Sweden	3.92
DSV	Industrial Goods & Services	Denmark	3.86
VOLVO B	Industrial Goods & Services	Sweden	3.74
EQUINOR	Energy	Norway	3.41
GENMAB	Health Care	Denmark	2.91
VESTAS WIND SYSTEMS	Energy	Denmark	2.90
EVOLUTION	Travel & Leisure	Sweden	2.55

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