STOXX® DEVELOPED NORDIC LARGE CAP INDEX

Index description

The STOXX Developed Nordic Large Cap Index is a broad market cap weighted index designed to represent the performance of the Large Cap companies from Developed Nordic covering approximately 70% of investable market capitalization. STOXX Developed Nordic Large Cap 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 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 Large Cap Index	1,481.2	1,113.4	16.1	8.9	261.6	0.3	23.5	0.0	2.5
STOXX Developed World Large Cap Index	55,631.7	50,465.6	64.9	32.4	2,940.1	0.3	5.8	0.0	2.3

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 Developed Nordic Large Cap Index	1.9	8.7	9.9	28.9	44.3	N/A	N/A	9.9	8.8	7.6
STOXX Developed World Large Cap Index	3.2	20.0	14.4	40.0	58.1	N/A	N/A	14.3	11.9	9.6
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
STOXX Developed Nordic Large Cap Index	17.7	18.8	22.5	21.8	21.9	N/A	N/A	0.5	0.4	0.3
STOXX Developed World Large Cap Index	9.3	11.5	16.1	15.7	18.3	N/A	N/A	0.8	0.7	0.5
Index to benchmark	**Correlation**					**Tracking error (%)**				
STOXX Developed Nordic Large Cap Index	0.7	0.6	0.6	0.7	0.7	12.7	14.8	17.1	16.6	16.1
Index to benchmark	**Beta**					**Annualized information ratio**				
STOXX Developed Nordic Large Cap Index	1.3	1.0	0.9	0.9	0.8	-1.3	-1.2	-0.2	-0.2	-0.2

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

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

STOXX INDICES

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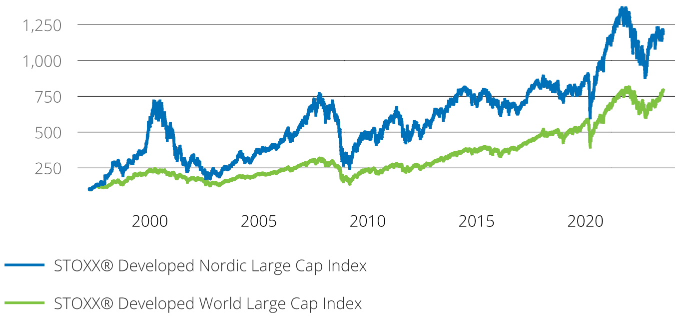
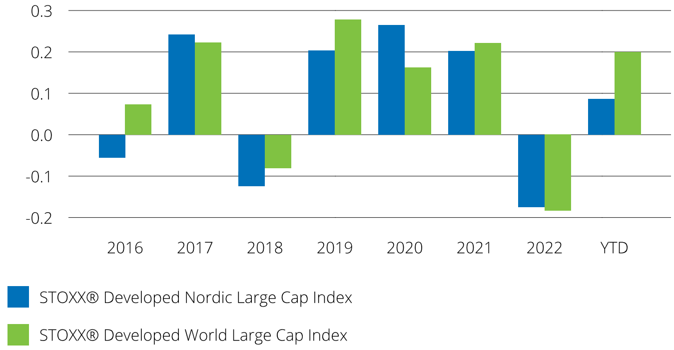
Fundamentals (for last 12 months)

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 Developed Nordic Large Cap Index	18.0	19.2	16.7	19.2	3.1	2.2	2.3	1.9
STOXX Developed World Large Cap Index	22.6	19.2	21.0	18.9	0.1	1.9	2.1	12.7

Performance and annual returns[4]





Methodology

The STOXX Developed Nordic Large Cap Index is a broad market cap weighted index designed to represent the performance of the Large Cap companies from Developed Nordic covering approximately 70% of investable market capitalization. STOXX Developed Nordic Large Cap 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	CH1213339877	SWNORLGR		.SWNORLGR
Net Return	EUR	CH1213339869	SWNORLR		.SWNORLR
Price	EUR	CH1213339885	SWNORLP		.SWNORLP
Gross Return	USD	CH1213339844	SWNORLGV		.SWNORLGV
Net Return	USD	CH1213339836	SWNORLV		.SWNORLV
Price	USD	CH1213339851	SWNORLL		.SWNORLL

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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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.

[3] Net dividend yield is calculated as net return index return minus price index return

[4] STOXX data from Mar. 21, 1997 to Jul. 31, 2023

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

STOXX® DEVELOPED NORDIC LARGE CAP INDEX

Top 10 Components[5]

Company	Supersector	Country	Weight (%)
NOVO NORDISK B	Health Care	Denmark	23.49
NORDEA BANK	Banks	Finland	3.67
INVESTOR B	Financial Services	Sweden	3.35
ATLAS COPCO A	Industrial Goods & Services	Sweden	3.30
DSV	Industrial Goods & Services	Denmark	3.25
VOLVO B	Industrial Goods & Services	Sweden	3.15
EQUINOR	Energy	Norway	2.87
GENMAB	Health Care	Denmark	2.44
VESTAS WIND SYSTEMS	Energy	Denmark	2.44
EVOLUTION	Travel & Leisure	Sweden	2.14

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