

STOXX® NORDIC MID 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.

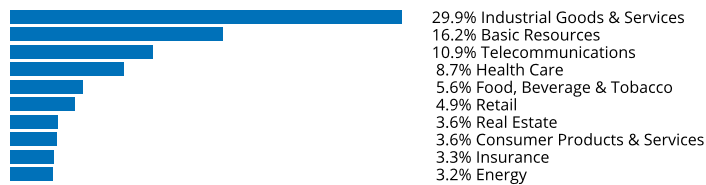
Key facts

- » 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 (SEK bn.) | | Components (SEK bn.) | | | | Component weight (%) | | Turnover (%) |
|------------------------|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| STOXX Nordic Mid Index | 3,390.6 | 2,400.0 | 66.7 | 62.6 | 118.5 | 40.6 | 4.9 | 1.7 | 24.7 |
| 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 figures¹

| Index returns | Return (%) | | | | | Annualized return (%) | | | | |
|---------------------------|---------------------------|------|------|------|------|--------------------------------------|------|------|------|------|
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| STOXX Nordic Mid Index | -0.2 | 4.5 | 7.3 | 30.8 | 33.3 | N/A | N/A | 7.3 | 9.4 | 6.0 |
| STOXX Nordic Index | 2.2 | 10.6 | 22.7 | 55.8 | 74.7 | N/A | N/A | 22.9 | 16.1 | 11.9 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX Nordic Mid Index | 14.7 | 14.8 | 16.9 | 16.4 | 18.0 | N/A | N/A | 0.2 | 0.5 | 0.3 |
| STOXX Nordic Index | 11.3 | 13.2 | 14.8 | 15.3 | 16.4 | N/A | N/A | 1.2 | 1.0 | 0.7 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX Nordic Mid Index | 0.8 | 0.8 | 0.9 | 0.9 | 0.9 | 8.8 | 7.9 | 7.8 | 6.3 | 6.1 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX Nordic Mid Index | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | -3.2 | -1.5 | -1.7 | -0.9 | -0.9 |

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

² Based on EURIBOR1M

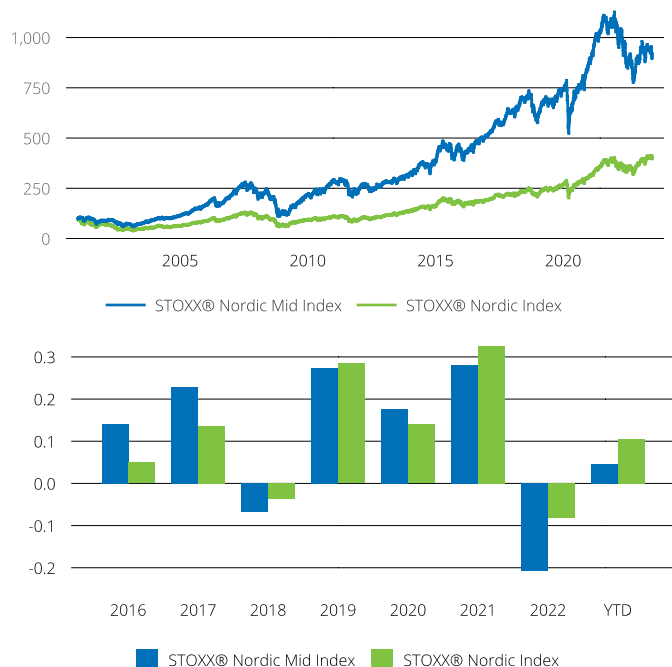
(SEK, gross return), all data as of Jun. 30, 2023

SIZE INDICES

STOXX® NORDIC MID 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 Mid Index | 22.3 | 19.2 | 18.5 | 19.2 | 2.3 | 4.1 | 1.5 | 22.6 |
| STOXX Nordic Index | 19.5 | 18.6 | 17.2 | 18.6 | 2.9 | 3.3 | 2.3 | 7.1 |

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 | CH0147787680 | KMXDZ | | |
| Gross Return DKK | CH0147787680 | KMXDZ | | |
| Net Return DKK | CH0037487037 | KMXDY | KMXDY INDEX | .KMXDY |
| Net Return DKK | CH0037487037 | KMXDY | KMXDY INDEX | .KMXDY |
| Price DKK | CH0037487029 | KMXDX | KMXDX INDEX | .KMXDX |
| Price DKK | CH0037487029 | KMXDX | KMXDX INDEX | .KMXDX |
| Gross Return EUR | CH0147795519 | KMXGR | | |
| Gross Return EUR | CH0147795519 | KMXGR | | |
| Net Return EUR | CH0009117869 | KMXR | KMXR INDEX | .KMXR |
| Net Return EUR | CH0009117869 | KMXR | KMXR INDEX | .KMXR |

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 Jun. 30, 2023

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

STOXX® NORDIC MID INDEX

Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|---------------------|------------------------------|----------------|-------------------|
| HENNES & MAURITZ B | Retail | Sweden | 4.94 |
| ALFA LAVAL | Industrial Goods & Services | Sweden | 4.77 |
| A.P.MOLLER-MAERSK B | Industrial Goods & Services | Denmark | 3.68 |
| NORSK HYDRO | Basic Resources | Norway | 3.65 |
| ELISA CORPORATION | Telecommunications | Finland | 3.62 |
| PANDORA | Consumer Products & Services | Denmark | 3.58 |
| BOLIDEN | Basic Resources | Sweden | 3.55 |
| METSO | Industrial Goods & Services | Finland | 3.48 |
| TRYG | Insurance | Denmark | 3.32 |
| AKER BP | Energy | Norway | 3.25 |

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