

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.

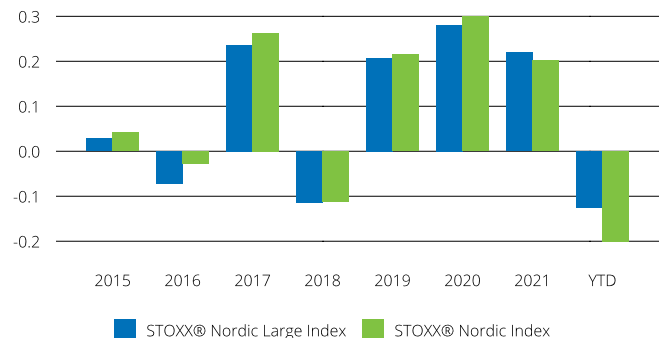
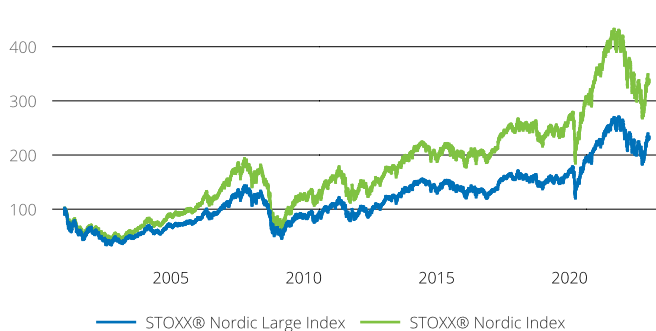
Key facts

- » 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

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	2.8	-12.6	-12.6	36.1	45.3	N/A	N/A	-12.7	10.9	7.8
STOXX Nordic Index	2.0	-20.1	-20.1	24.4	34.2	N/A	N/A	-20.3	7.6	6.1
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Nordic Large Index	22.1	27.4	27.4	24.5	21.0	N/A	N/A	-0.5	0.4	0.4
STOXX Nordic Index	23.2	28.4	28.4	25.2	21.5	N/A	N/A	-0.8	0.3	0.3
Index to benchmark	Correlation					Tracking error (%)				
STOXX Nordic Large Index	1.0	1.0	1.0	1.0	1.0	2.3	3.4	3.4	2.9	2.6
Index to benchmark	Beta					Annualized information ratio				
STOXX Nordic Large Index	0.9	1.0	1.0	1.0	1.0	3.8	2.6	2.6	1.0	0.6

Performance and annual returns³



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

² Based on EURIBOR1M

³ STOXX data from Dec. 31, 2000 to Dec. 30, 2022

(USD, gross return), all data as of Dec. 30, 2022

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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

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.

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

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.

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Top 10 Components⁴

Company	Supersector	Country	Weight (%)
NOVO NORDISK B	Health Care	Denmark	24.83
NORDEA BANK	Banks	Finland	4.42
EQUINOR	Energy	Norway	4.21
INVESTOR B	Financial Services	Sweden	3.71
ATLAS COPCO A	Industrial Goods & Services	Sweden	3.42
VESTAS WIND SYSTEMS	Energy	Denmark	3.29
VOLVO B	Industrial Goods & Services	Sweden	3.23
GENMAB	Health Care	Denmark	3.13
DSV	Industrial Goods & Services	Denmark	3.12
SAMPO	Insurance	Finland	2.93

⁴ Based on the composition as of Dec. 30, 2022