

# STOXX NORDIC SMALL

## 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.

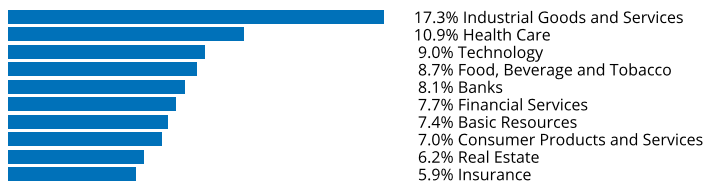
## Key facts

- » 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

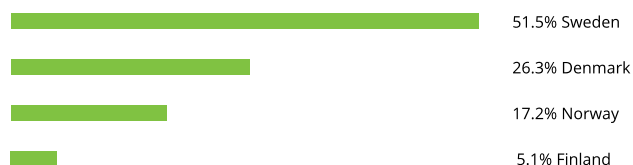
## Descriptive statistics

Index	Market cap (DKK bn.)		Components (DKK bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Nordic Small	1,527.7	1,041.1	18.9	17.8	29.6	10.9	2.8	1.0	34.2
STOXX Nordic	11,442.5	8,955.3	72.8	29.6	2,062.6	10.9	23.0	0.1	4.0

## Supersector weighting (top 10)



## Country weighting



## Risk and return figures<sup>1</sup>

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Nordic Small	-4.8	-1.3	-5.5	-6.4	11.8	N/A	N/A	-5.5	-2.2	2.3
STOXX Nordic	-0.3	7.7	7.1	27.9	48.7	N/A	N/A	7.2	8.6	8.4
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Nordic Small	N/A	N/A	21.9	22.7	22.4	N/A	N/A	-0.4	-0.1	0.1
STOXX Nordic	N/A	N/A	16.8	18.1	19.2	N/A	N/A	0.2	0.4	0.4
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Nordic Small	0.6	0.9	0.9	0.9	0.9	14.6	9.8	10.0	8.9	8.1
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Nordic Small	0.6	1.1	1.2	1.2	1.1	-3.7	-0.9	-1.2	-1.1	-0.7

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

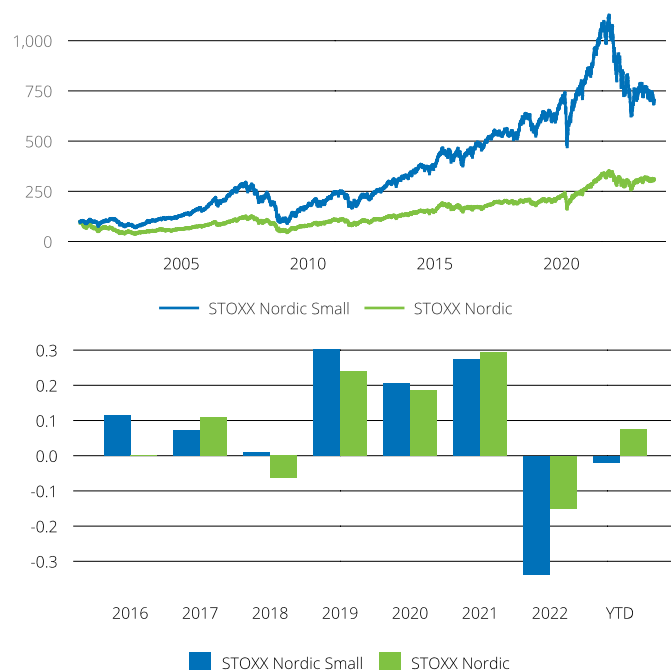
(DKK, gross return), all data as of Aug. 31, 2023

## SIZE INDICES

## STOXX NORDIC SMALL

## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Nordic Small	29.1	17.7	19.7	17.0	2.0	2.2	1.4	5.6
STOXX Nordic	19.3	18.7	17.1	18.6	2.9	3.0	2.3	1.0

Performance and annual returns<sup>4</sup>

## 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](http://www.stoxx.com/indices/rulebooks.html)

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Price EUR	CH0009117992	KSXP	KSXP INDEX	.KSXP
Net Return EUR	CH0009118180	KSXR	KSXR INDEX	.KSXR
Price USD	CH0009118172	KSXH	KSXH INDEX	.KSXH
Net Return USD	CH0009118206	KSXI	KSXI INDEX	.KSXI
Price DKK	CH0037487045	KSXDZ	KSXDZ INDEX	.KSXDZ
Net Return DKK	CH0037487052	KSXDY	KSXDY INDEX	.KSXDY
Price NOK	CH0037486229	KSXNX	KSXNX INDEX	.KSXNX
Net Return NOK	CH0037486237	KSXNY	KSXNY INDEX	.KSXNY
Price SEK	CH0037485346	KSXX	KSXX INDEX	.KSXX
Net Return SEK	CH0037485353	KSXY	KSXY INDEX	.KSXY
Gross Return SEK	CH0147795444	KSXSZ		
Gross Return DKK	CH0147787706	KSXDZ		
Gross Return EUR	CH0147795535	KSXGR		
Gross Return NOK	CH0147795352	KSXNZ		
Gross Return USD	CH0147790262	KSXDGV		

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://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.

<sup>3</sup> gr. div. yield is calculated as gr. return index return minus price index return

<sup>4</sup> STOXX data from Dec. 31, 2000 to Aug. 31, 2023

STOXX NORDIC SMALL

Top 10 Components<sup>5</sup>

Company	Supersector	Country	Weight (%)
SIMCORP	Technology	Denmark	2.85
SAAB B	Industrial Goods and Services	Sweden	2.81
SECURITAS B	Industrial Goods and Services	Sweden	2.71
INDUSTRIVARDEN C	Financial Services	Sweden	2.70
RINGKJOBING LANDBOBANK	Banks	Denmark	2.69
STOREBRAND	Insurance	Norway	2.50
ROYAL UNIBREW	Food, Beverage and Tobacco	Denmark	2.47
KONGSBERG GRUPPEN	Industrial Goods and Services	Norway	2.42
DEMANT	Health Care	Denmark	2.32
SSAB B	Basic Resources	Sweden	2.32

<sup>5</sup> Based on the composition as of Aug. 31, 2023