SIZE INDICES

STOXX Nordic Mid

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.

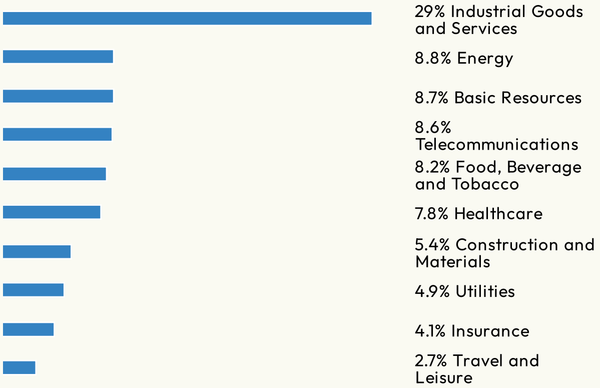
Key facts

- 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

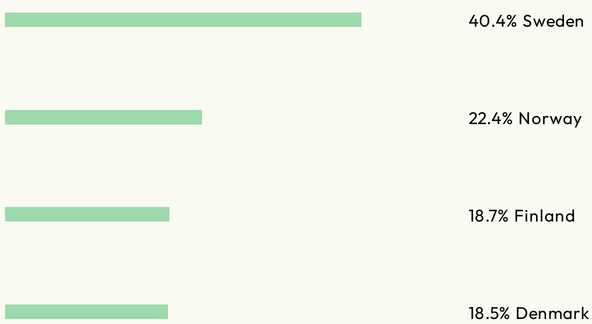
Descriptive Statistics

Index	Market Cap (DKK bn)		Components (DKK bn)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 monts
STOXX Nordic Mid	3,914.9	2,663.5	60.5	60.4	112.4	24.3	4.2	0.9	23.1
STOXX Nordic	14,335.3	10,925.7	91.8	49.2	939.3	14.1	8.6	0.1	2.7

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 Nordic Mid	2.7	14.9	23.6	70.5	25.1	N/A	N/A	24.1	19.8	4.6
STOXX Nordic	2.1	12.7	22.4	36.1	25.5	N/A	N/A	22.7	11.0	4.7
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio[2]				
STOXX Nordic Mid	N/A	N/A	12.5	14.5	17.3	N/A	N/A	1.5	1.1	0.1
STOXX Nordic	N/A	N/A	14.1	15.8	17.4	N/A	N/A	1.3	0.5	0.1
Index to benchmark	Correlation					Tracking error (%)				
STOXX Nordic Mid	0.8	0.9	0.9	0.8	0.9	5.1	7.7	7.2	9.1	8.5
Index to benchmark	Beta					Annualized information ratio				
STOXX Nordic Mid	0.8	0.7	0.8	0.8	0.9	1.4	0.3	0.1	0.8	-0.1

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

(DKK, Gross Return), all data as of August 31, 2026

STOXX

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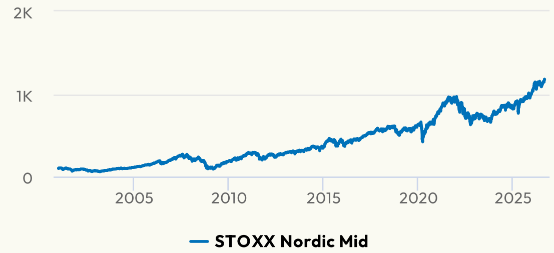
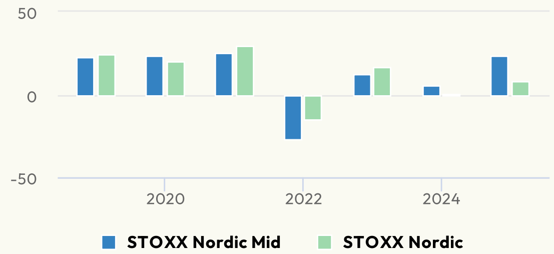
STOXX Nordic Mid

Fundamentals

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	
STOXX Nordic Mid	20.3	16.0	19.4	16.0	2.6	3.4	N/A	22.4
STOXX Nordic	17.9	16.1	17.6	16.1	2.6	3.9	N/A	11.0

Performance and annual returns





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
Price EUR	CH0009117752	KMXP	KMXP INDEX	.KMXP
Net Return EUR	CH0009117869	KMXR	KMXR INDEX	.KMXR
Net Return USD	CH0009117885	KMXI	KMXI INDEX	.KMXI
Price USD	CH0009117844	KMXH	KMXH INDEX	.KMXH
Net Return DKK	CH0037487037	KMXDY	KMXDY INDEX	.KMXDY
Price DKK	CH0037487029	KMXDX	KMXDX INDEX	.KMXDX
Net Return NOK	CH0037486211	KMXNY	KMXNY INDEX	.KMXNY
Price NOK	CH0037486203	KMXNX	KMXNX INDEX	.KMXNX
Price SEK	CH0037485312	KMXX	KMXX INDEX	.KMXX
Net Return SEK	CH0037485338	KMXY	KMXY INDEX	.KMXY
Gross Return DKK	CH0147787680	KMXDZ		
Gross Return EUR	CH0147795519	KMXGR		
Gross Return NOK	CH0147795337	KMXNZ		
Gross Return SEK	CH0147795428	KMXSZ		
Gross Return USD	CH0147790247	KMXDGV		

Quick Facts

Weighting	Free-float market cap
Cap Factor	20% on a component level for the Europe, Eurozone and Eastern Europe regions
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 ourdata vendor code sheet.

Top 10 Components[4]

Company	Supersector	Country	Weight
ALFA LAVAL	Industrial Goods and Services	Sweden	4.218%
NESTE	Energy	Finland	3.839%
KONGSBERG GRUPPEN	Industrial Goods and Services	Norway	3.608%
METSO	Industrial Goods and Services	Finland	3.203%
NORSK HYDRO	Basic Resources	Norway	3.156%
CARLSBERG B	Food, Beverage and Tobacco	Denmark	3.059%
AKER BP	Energy	Norway	2.899%
A.P.MOLLER-MAERSK B	Industrial Goods and Services	Denmark	2.706%
EVOLUTION	Travel and Leisure	Sweden	2.680%
COLOPLAST B	Healthcare	Denmark	2.659%

[3]Net dividend yield is calculated as net return index return minus price index return
[4]Based on the composition as of August 31, 2026

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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.