STOXX® NORDIC TOTAL MARKET LARGE INDEX

Index description

The STOXX Total Market Size indices provide a representation of large, mid, and small cap companies within a specific region. They are derived from the STOXX Global Total Market indices.

Key facts

» Transparent and rules-based methodology

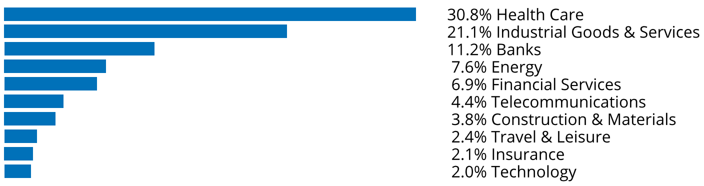
» Buffer rule aims to reduce turnover

» Weighted by free-float market cap

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 Nordic Total Market Large Index	1,258.0	987.5	23.5	17.3	261.6	0.3	26.5	0.0	4.7
STOXX Nordic Total Market Index	2,154.4	1,606.0	2.8	0.5	261.6	0.0	16.3	0.0	2.4

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 Total Market Large Index	1.1	10.0	12.5	36.5	58.4	N/A	N/A	12.6	11.0	9.7
STOXX Nordic Total Market Index	2.1	8.4	7.5	24.7	41.6	N/A	N/A	7.5	7.7	7.3
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
STOXX Nordic Total Market Large Index	17.2	18.3	22.1	21.7	21.8	N/A	N/A	0.5	0.5	0.4
STOXX Nordic Total Market Index	17.6	18.9	22.9	22.3	22.3	N/A	N/A	0.3	0.3	0.3
Index to benchmark	**Correlation**					**Tracking error (%)**				
STOXX Nordic Total Market Large Index	1.0	1.0	1.0	1.0	1.0	4.8	3.6	3.7	3.3	3.3
Index to benchmark	**Beta**					**Annualized information ratio**				
STOXX Nordic Total Market Large Index	0.9	0.9	1.0	1.0	1.0	-2.7	0.6	1.2	0.9	0.6

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

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

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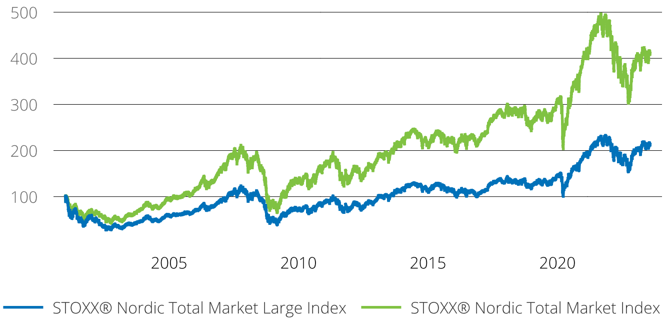
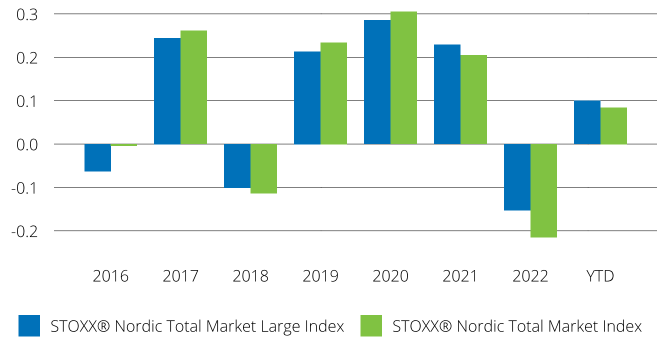
Fundamentals (for last 12 months)

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 Nordic Total Market Large Index	18.3	19.0	17.0	19.0	3.4	3.0	2.4	6.9
STOXX Nordic Total Market Index	21.5	18.7	17.4	18.2	2.6	3.1	1.8	2.4

Performance and annual returns[4]





Methodology

Example: Large Index

On a quarterly basis, companies in the given STOXX Total Market Index are ranked in terms of their total market cap in descending order. The largest companies covering a total market cap of 67.5% are selected. Current large companies with a total market cap ranked between the 67.5th and 75th percentiles of the cumulative total market cap are also selected. The components are then weighted according to free-float market cap without weight restrictions and capping. 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	CH0147787722	XBMDDZ		
Gross Return	DKK	CH0147787722	XBMDDZ		
Net Return	DKK	CH0037487177	XBMDDY	XBMDDY INDEX	.XBMDDY
Net Return	DKK	CH0037487177	XBMDDY	XBMDDY INDEX	.XBMDDY
Price	DKK	CH0037487169	XBMDDX	XBMDDX INDEX	.XBMDDX
Price	DKK	CH0037487169	XBMDDX	XBMDDX INDEX	.XBMDDX
Gross Return	EUR	CH0147795550	XBMDGR		
Gross Return	EUR	CH0147795550	XBMDGR		
Net Return	EUR	CH0011445233	XBMDG	XBMDG INDEX	.XBMDG
Net Return	EUR	CH0011445233	XBMDG	XBMDG INDEX	.XBMDG

Complete list available here: www.stoxx.com/data/vendor_codes.html

Quick facts

Weighting	Free-float market cap
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.

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 Jul. 31, 2023

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

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
NOVO NORDISK B	Health Care	Denmark	26.49
NORDEA BANK	Banks	Finland	4.14
INVESTOR B	Financial Services	Sweden	3.77
ATLAS COPCO A	Industrial Goods & Services	Sweden	3.72
DSV	Industrial Goods & Services	Denmark	3.66
VOLVO B	Industrial Goods & Services	Sweden	3.55
EQUINOR	Energy	Norway	3.23
GENMAB	Health Care	Denmark	2.76
VESTAS WIND SYSTEMS	Energy	Denmark	2.75
EVOLUTION	Travel & Leisure	Sweden	2.42

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