

# STOXX® NORDIC TOTAL MARKET INDEX

## Index description

The STOXX Total Market Indices (TMI) cover 95% of the free-float market cap of the relevant investable stock universe by region or country. The STOXX Global TMI serves as the basis for all regional and country TMI indices. All TMI indices offer exposure to global equity markets with the broadest diversification within the STOXX equity universe in terms of regions, currencies and sectors.

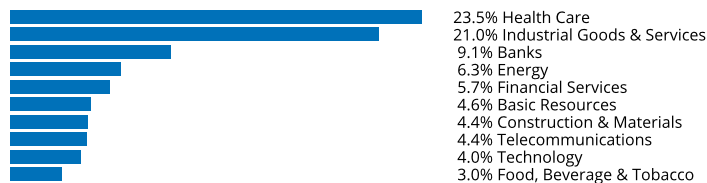
## Key facts

» With 95% coverage of the free-float market cap of the relevant investable stock universe per region, the index forms a unique benchmark for a truly global investment approach

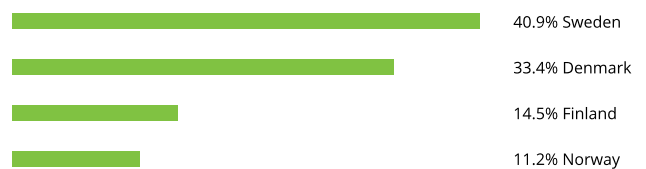
## Descriptive statistics

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 Total Market Index	14,350.6	10,745.2	19.0	3.1	1779.9	0.0	16.6	0.0	2.4
	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A

## 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 Total Market Index	0.3	4.0	10.9	38.5	54.7	N/A	N/A	11.0	11.6	9.2
	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX Nordic Total Market Index	13.0	15.4	17.8	18.4	19.4	N/A	N/A	0.4	0.6	0.5
	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Index to benchmark	Correlation					Tracking error (%)				
STOXX Nordic Total Market Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Index to benchmark	Beta					Annualized information ratio				
STOXX Nordic Total Market Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A

<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide.

<sup>2</sup> Based on EURIBOR1M

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

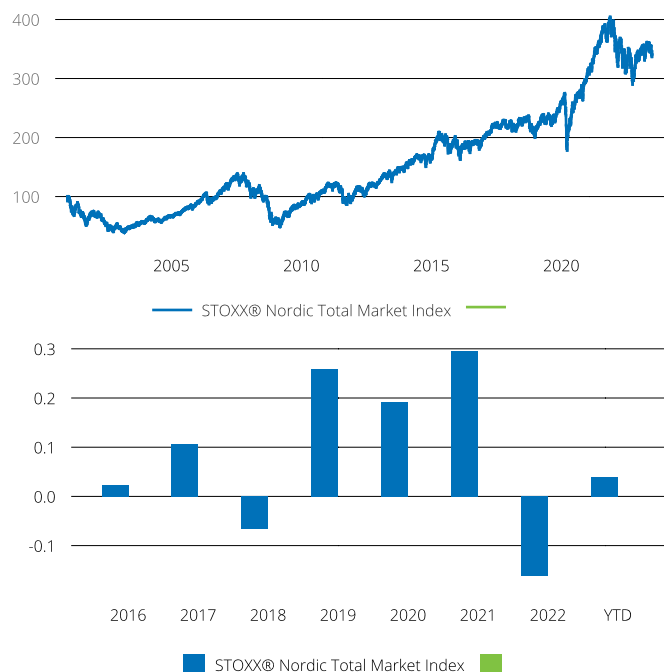
# TOTAL MARKET INDICES

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### 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 Total Market Index	20.4	18.6	16.8	18.2	2.6	3.1	1.9	7.4
null	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A

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



### Methodology

The STOXX Global TMI Index comprises all shares of the eligible STOXX universe. The other regional TMI indices consist of components of the relevant Total Market Country indices. 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
Gross Return DKK	CH0147787714	BDXDZ		
Gross Return DKK	CH0147787714	BDXDZ		
Net Return DKK	CH0037487078	BDXDY	BDXDY INDEX	.BDXDY
Net Return DKK	CH0037487078	BDXDY	BDXDY INDEX	.BDXDY
Price DKK	CH0037487060	BDXDX	BDXDX INDEX	.BDXDX
Price DKK	CH0037487060	BDXDX	BDXDX INDEX	.BDXDX
Gross Return EUR	CH0147795543	BDXGR		
Gross Return EUR	CH0147795543	BDXGR		
Net Return EUR	CH0011455422	BDXR	BDXR INDEX	.BDXR
Net Return EUR	CH0011455422	BDXR	BDXR INDEX	.BDXR

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	No
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 Jun. 30, 2023

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

# TOTAL MARKET INDICES

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### Top 10 Components<sup>5</sup>

Company	Supersector	Country	Weight (%)
NOVO NORDISK B	Health Care	Denmark	16.56
NORDEA BANK	Banks	Finland	2.48
DSV	Industrial Goods & Services	Denmark	2.40
ATLAS COPCO A	Industrial Goods & Services	Sweden	2.36
INVESTOR B	Financial Services	Sweden	2.31
VOLVO B	Industrial Goods & Services	Sweden	2.08
EQUINOR	Energy	Norway	1.94
VESTAS WIND SYSTEMS	Energy	Denmark	1.71
GENMAB	Health Care	Denmark	1.59
HEXAGON B	Technology	Sweden	1.58

<sup>5</sup> Based on the composition as of Jun. 30, 2023