

# 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.

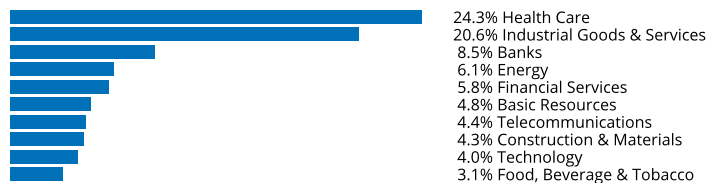
## Key facts

» 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

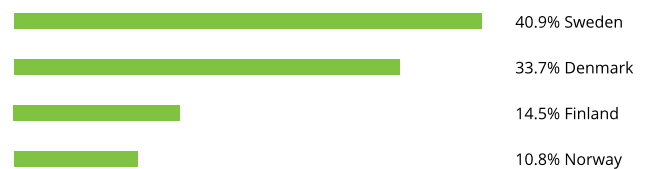
## Descriptive statistics

| 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 | 14,277.9             | 10,753.1   | 19.3                 | 3.3    | 1831.1  | 0.0      | 17.0                 | 0.0      | 2.7            |
|                                 | 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 | -3.6                      | 3.7  | -0.2 | 40.1 | 53.3 | N/A                                  | N/A | -0.2 | 12.0 | 9.0 |
|                                 | 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 | 14.1                      | 15.8 | 18.8 | 18.7 | 19.4 | N/A                                  | N/A | -0.1 | 0.6  | 0.4 |
|                                 | 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 May 31, 2023

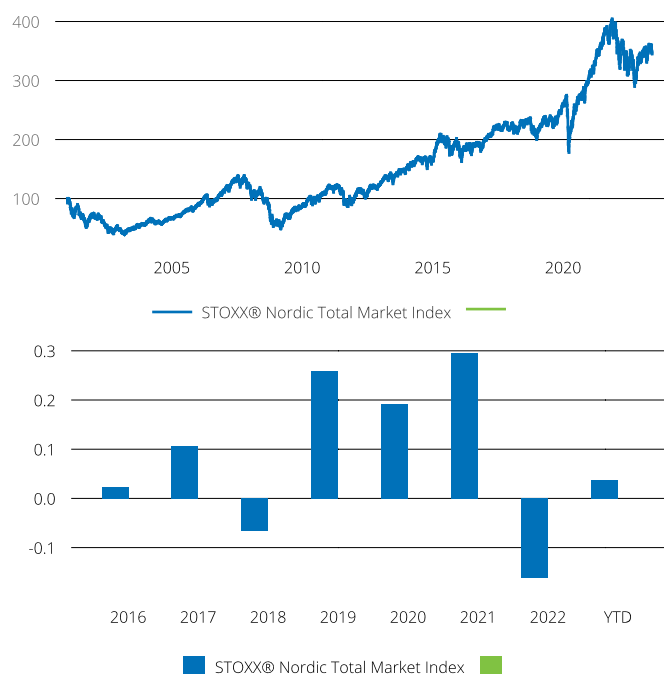
# TOTAL MARKET INDICES

## STOXX® NORDIC TOTAL MARKET INDEX

### 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 | 20.2                          | 18.2      | 16.7                          | 17.9      | 2.6        | 2.7                             | 1.9         | 10.3            |
| 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

STOXX customer support | P +41 43 430 7272 | [customersupport@stoxx.com](mailto:customersupport@stoxx.com) | <https://qontigo.com/support/>

### DISCLAIMER

STOXX, Deutsche Börse Group and their licensors, research partners or data providers do not make any warranties or representations, express or implied, with respect to the timeliness, sequence, accuracy, completeness, currentness, merchantability, quality or fitness for any particular purpose of its index data and exclude any liability in connection therewith. STOXX, Deutsche Börse Group and their licensors, research partners or data providers are not providing investment advice through the publication of indices or in connection therewith. In particular, the inclusion of a company in an index, its weighting, or the exclusion of a company from an index, does not in any way reflect an opinion of STOXX, Deutsche Börse Group or their licensors, research partners or data providers on the merits of that company. Financial instruments based on the STOXX® indices, DAX® indices or on any other indices supported by STOXX are in no way sponsored, endorsed, sold or promoted by STOXX, Deutsche Börse Group or their licensors, research partners or data providers.

### 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 May 31, 2023

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

## STOXX® NORDIC TOTAL MARKET INDEX

Top 10 Components<sup>5</sup>

| <b>Company</b>      | <b>Supersector</b>          | <b>Country</b> | <b>Weight (%)</b> |
|---------------------|-----------------------------|----------------|-------------------|
| NOVO NORDISK B      | Health Care                 | Denmark        | 17.03             |
| ATLAS COPCO A       | Industrial Goods & Services | Sweden         | 2.43              |
| INVESTOR B          | Financial Services          | Sweden         | 2.40              |
| NORDEA BANK         | Banks                       | Finland        | 2.31              |
| DSV                 | Industrial Goods & Services | Denmark        | 2.24              |
| VOLVO B             | Industrial Goods & Services | Sweden         | 1.90              |
| VESTAS WIND SYSTEMS | Energy                      | Denmark        | 1.86              |
| EQUINOR             | Energy                      | Norway         | 1.73              |
| GENMAB              | Health Care                 | Denmark        | 1.67              |
| EVOLUTION           | Travel & Leisure            | Sweden         | 1.64              |

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

---