

STOXX ASIA TOTAL MARKET

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.

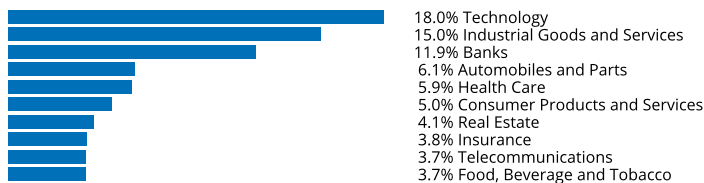
Key facts

» 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

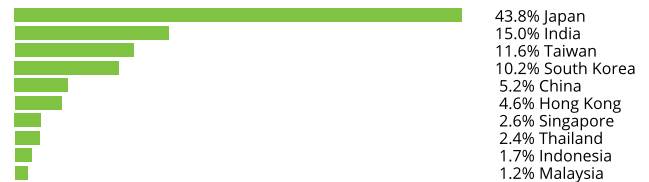
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Asia Total Market	15,255.2	10,270.9	2.0	0.4	385.6	0.0	3.8	0.0	4.4
STOXX Global Total Market	78,732.7	66,516.6	5.9	0.6	2,590.6	0.0	3.9	0.0	2.8

Supersector weighting (top 10)



Country weighting



Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Asia Total Market	-1.8	7.7	0.5	27.3	25.6	N/A	N/A	0.5	8.4	4.7
STOXX Global Total Market	-1.1	20.5	6.0	39.7	55.1	N/A	N/A	6.1	11.9	9.3
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
STOXX Asia Total Market	N/A	N/A	12.9	13.0	14.4	N/A	N/A	-0.2	0.6	0.3
STOXX Global Total Market	N/A	N/A	13.0	13.8	17.0	N/A	N/A	0.2	0.8	0.5
Index to benchmark	Correlation					Tracking error (%)				
STOXX Asia Total Market	0.5	0.3	0.2	0.3	0.4	10.3	12.9	16.1	15.4	16.6
Index to benchmark	Beta					Annualized information ratio				
STOXX Asia Total Market	0.5	0.4	0.2	0.3	0.4	-0.8	-0.6	-0.4	-0.3	-0.4

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

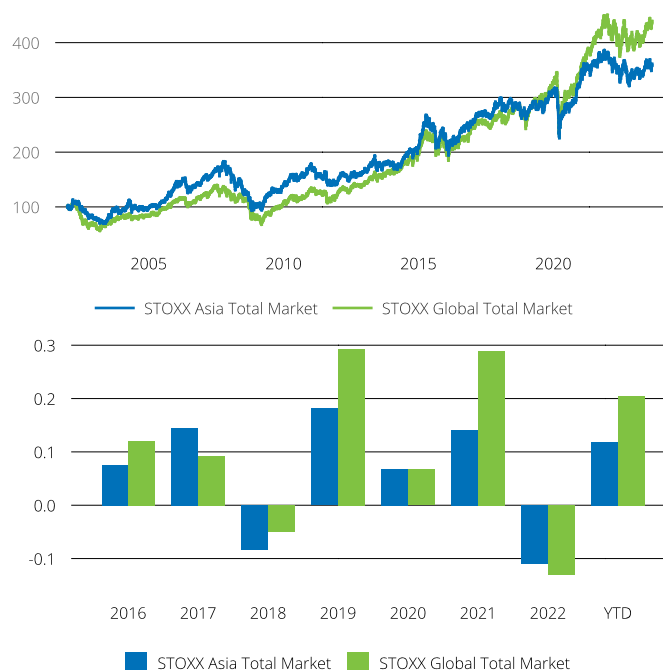
(EUR, gross return), all data as of Aug. 31, 2023

BENCHMARK INDICES

STOXX ASIA TOTAL MARKET

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 Asia Total Market	8.1	7.1	7.4	6.9	0.9	2.4	0.6	0.0
STOXX Global Total Market	17.5	14.7	14.7	14.0	0.2	2.3	1.3	0.2

Performance and annual returns⁴

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

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return USD	CH0114208108	TA1GU	TA1GU INDEX	.TA1GU
Price EUR	CH0114208058	TA1E	TA1E INDEX	.TA1E
Net Return EUR	CH0114208074	TA1T	TA1T INDEX	.TA1T
Price USD	CH0114208066	TA1K	TA1K INDEX	.TA1K
Net Return USD	CH0114208082	TA1U	TA1U INDEX	.TA1U
Gross Return EUR	CH0114208090	TA1GT	TA1GT INDEX	.TA1GT

Complete list available here: 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.

³ gr. div. yield is calculated as gr. return index return minus price index return

⁴ STOXX data from Dec. 27, 2001 to Aug. 31, 2023

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

STOXX ASIA TOTAL MARKET

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
TSMC	Technology	Taiwan	3.75
Samsung Electronics Co Ltd	Technology	South Korea	2.34
Toyota Motor Corp.	Automobiles and Parts	Japan	1.92
HDFC Bank Ltd	Banks	India	1.28
Reliance Industries Ltd	Energy	India	1.03
AIA GROUP	Insurance	Hong Kong	0.95
SONY GROUP CORP.	Consumer Products and Services	Japan	0.94
Mitsubishi UFJ Financial Group	Banks	Japan	0.86
Keyence Corp.	Industrial Goods and Services	Japan	0.77
ICICI Bank Ltd	Banks	India	0.68

⁵ Based on the composition as of Aug. 31, 2023
