TOTAL MARKET INDICES

STOXX® EUROPE EX EUROZONE 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.

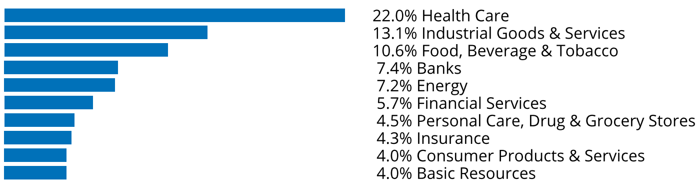
Key facts

» 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

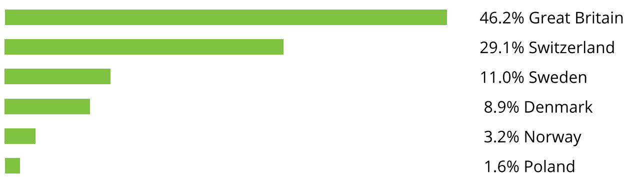
Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Europe ex Eurozone Total Market Index	7,067.3	5,949.3	5.5	0.8	329.2	0.0	5.5	0.0	2.9
STOXX Europe Total Market Index	16,062.5	12,056.6	6.3	1.0	329.2	0.0	2.7	0.0	2.8

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 Europe ex Eurozone Total Market Index	3.5	13.4	12.2	32.6	31.3	N/A	N/A	12.3	10.0	5.7
STOXX Europe Total Market Index	3.3	17.3	19.3	34.6	30.5	N/A	N/A	19.5	10.5	5.5
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
STOXX Europe ex Eurozone Total Market Index	15.1	14.9	18.5	18.2	19.4	N/A	N/A	0.6	0.5	0.3
STOXX Europe Total Market Index	15.8	16.4	19.8	19.6	20.6	N/A	N/A	0.9	0.5	0.3
Index to benchmark	**Correlation**					**Tracking error (%)**				
STOXX Europe ex Eurozone Total Market Index	1.0	1.0	1.0	1.0	1.0	3.5	3.7	3.7	3.9	3.9
Index to benchmark	**Beta**					**Annualized information ratio**				
STOXX Europe ex Eurozone Total Market Index	0.9	0.9	0.9	0.9	0.9	0.5	-1.7	-1.8	-0.2	-0.1

[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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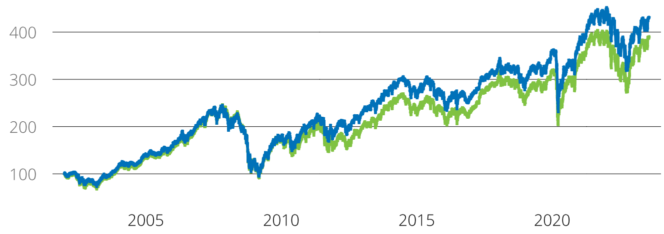
Fundamentals (for last 12 months)

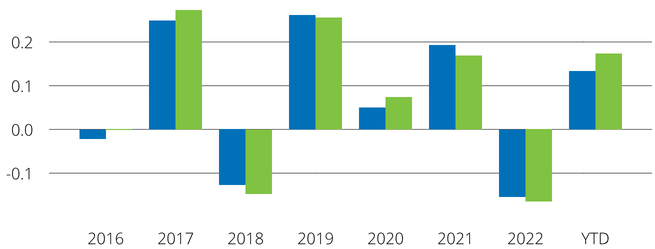
Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) [3]	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Europe ex Eurozone Total Market Index	30.1	15.4	15.3	15.0	2.3	3.6	1.5	3.5
STOXX Europe Total Market Index	20.0	13.5	14.0	13.1	1.9	3.8	1.1	5.9

Performance and annual returns[4]



STOXX® Europe ex Eurozone Total Market Index

STOXX® Europe Total Market Index



STOXX® Europe ex Eurozone Total Market Index

STOXX® Europe Total Market Index

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	EUR	CH0147787458	BKXEUR		
Gross Return	EUR	CH0147787458	BKXEUR		
Net Return	EUR	CH0008286749	BKXB	BKXB INDEX	.BKXB
Net Return	EUR	CH0008286749	BKXB	BKXB INDEX	.BKXB
Price	EUR	CH0008286467	BKXA	BKXA INDEX	.BKXA
Price	EUR	CH0008286467	BKXA	BKXA INDEX	.BKXA
Gross Return	USD	CH0147790015	BKXEUV		
Gross Return	USD	CH0147790015	BKXEUV		
Net Return	USD	CH0008287325	BKXD	BKXD INDEX	.BKXD
Net Return	USD	CH0008287325	BKXD	BKXD INDEX	.BKXD

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

STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | https://qontigo.com/support/

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, 2001 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 (%)
NESTLE	Food, Beverage & Tobacco	Switzerland	5.53
NOVO NORDISK B	Health Care	Denmark	4.40
ASTRAZENECA	Health Care	Great Britain	3.75
ROCHE HLDG P	Health Care	Switzerland	3.69
NOVARTIS	Health Care	Switzerland	3.68
SHELL	Energy	Great Britain	3.54
HSBC	Banks	Great Britain	2.83
UNILEVER PLC	Personal Care, Drug & Grocery Stores	Great Britain	2.38
BP	Energy	Great Britain	1.83
DIAGEO	Food, Beverage & Tobacco	Great Britain	1.65

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