

STOXX® DEVELOPED AND EMERGING MARKETS 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.

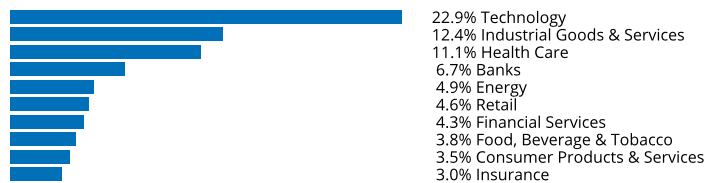
Key facts

» 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

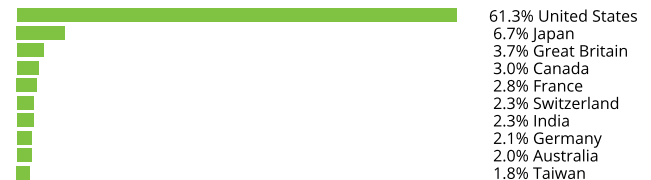
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Developed and Emerging Markets Total Market Index	79,721.2	67,368.6	6.1	0.7	2666.6	0.0	4.0	0.0	2.5
STOXX Global Total Market Index	79,976.4	67,480.3	6.0	0.7	2,666.6	0.0	4.0	0.0	2.5

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 Developed and Emerging Markets Total Market Index	2.6	14.4	4.9	48.2	59.4	N/A	N/A	5.0	14.2	9.9
STOXX Global Total Market Index	2.6	14.4	4.9	48.2	59.3	N/A	N/A	5.0	14.2	9.9
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Developed and Emerging Markets Total Market Index	7.8	10.8	13.5	13.8	17.0	N/A	N/A	0.3	0.9	0.6
STOXX Global Total Market Index	7.8	10.8	13.5	13.8	17.0	N/A	N/A	0.3	0.9	0.6
Index to benchmark	Correlation					Tracking error (%)				
STOXX Developed and Emerging Markets Total Market Index	1.0	1.0	1.0	1.0	1.0	0.0	0.0	0.0	0.0	0.0
Index to benchmark	Beta					Annualized information ratio				
STOXX Developed and Emerging Markets Total Market Index	1.0	1.0	1.0	1.0	1.0	-0.8	-0.4	-0.4	-0.1	0.3

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

² Based on EURIBOR1M

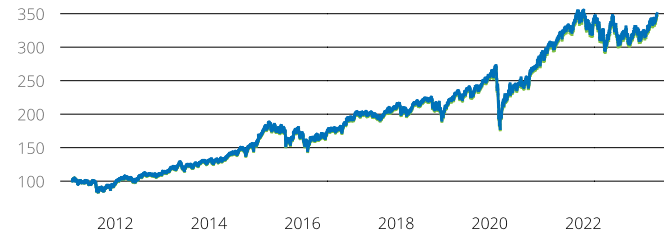
(EUR, gross return), all data as of Jul. 31, 2023

TOTAL MARKET INDICES

STOXX® DEVELOPED AND EMERGING MARKETS TOTAL

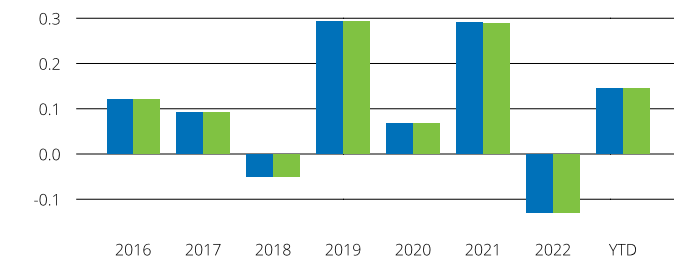
Fundamentals (for last 12 months)

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 Developed and Emerging Markets Total Market Index	0.8	15.8	0.7	15.0	0.2	2.3	1.4	0.2
STOXX Global Total Market Index	0.8	15.8	0.7	15.0	0.2	2.3	1.4	0.2

Performance and annual returns⁴

— STOXX® Developed and Emerging Markets Total Market Index

— STOXX® Global Total Market Index



■ STOXX® Developed and Emerging Markets Total Market Index

■ STOXX® Global 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	CH0147795279	EDDEXGR	EDDEXGR INDEX	.EDDEXGR
Gross Return EUR	CH0147795279	EDDEXGR	EDDEXGR INDEX	.EDDEXGR
Net Return EUR	CH0147795295	EDDEXR	EDDEXR INDEX	.EDDEXR
Net Return EUR	CH0147795295	EDDEXR	EDDEXR INDEX	.EDDEXR
Price EUR	CH0147795253	EDDEXP	EDDEXP INDEX	.EDDEXP
Price EUR	CH0147795253	EDDEXP	EDDEXP INDEX	.EDDEXP
Gross Return USD	CH0147795287	EDDEXGV	EDDEXGV INDEX	.EDDEXGV
Gross Return USD	CH0147795287	EDDEXGV	EDDEXGV INDEX	.EDDEXGV
Net Return USD	CH0147795303	EDDEXV	EDDEXV INDEX	.EDDEXV
Net Return USD	CH0147795303	EDDEXV	EDDEXV INDEX	.EDDEXV

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 Jan. 31, 2011 to Jul. 31, 2023

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

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
Apple Inc.	Technology	United States	3.96
Microsoft Corp.	Technology	United States	3.36
Amazon.com Inc.	Retail	United States	1.66
NVIDIA Corp.	Technology	United States	1.55
ALPHABET INC. CL A	Technology	United States	1.06
ALPHABET CLASS C	Technology	United States	1.05
TESLA	Automobiles & Parts	United States	0.99
META PLATFORMS CLASS A	Technology	United States	0.95
UnitedHealth Group Inc.	Health Care	United States	0.64
JPMorgan Chase & Co.	Banks	United States	0.62

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