

STOXX® ALL EUROPE 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.

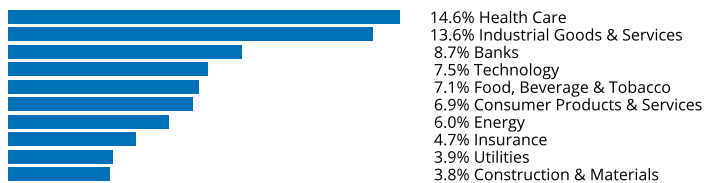
Key facts

» 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

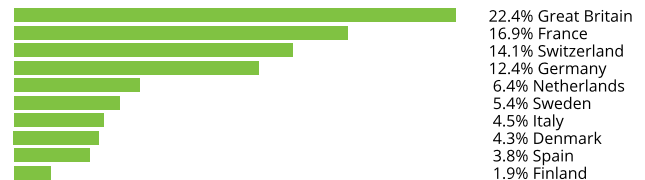
Descriptive statistics

| Index | Market cap (EUR bn.) | | Components (EUR bn.) | | | | Component weight (%) | | Turnover (%) |
|-------------------------------------|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| STOXX All Europe Total Market Index | 15,010.8 | 11,117.8 | 4.8 | 0.6 | 298.6 | 0.0 | 2.7 | 0.0 | 2.8 |
| 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 All Europe Total Market Index | 2.4 | 13.4 | 10.8 | 41.9 | 36.2 | N/A | N/A | 10.9 | 12.5 | 6.5 |
| 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 All Europe Total Market Index | 12.7 | 12.3 | 14.0 | 15.7 | 18.0 | N/A | N/A | 0.7 | 0.7 | 0.3 |
| 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 All Europe Total Market Index | 0.6 | 0.5 | 0.6 | 0.6 | 0.7 | 10.0 | 11.5 | 13.0 | 13.4 | 13.0 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX All Europe Total Market Index | 1.0 | 0.6 | 0.6 | 0.7 | 0.8 | -0.3 | -0.2 | 0.4 | -0.2 | -0.3 |

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

² Based on EURIBOR1M

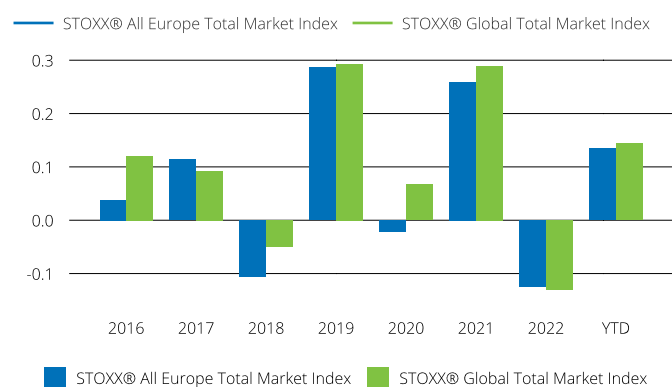
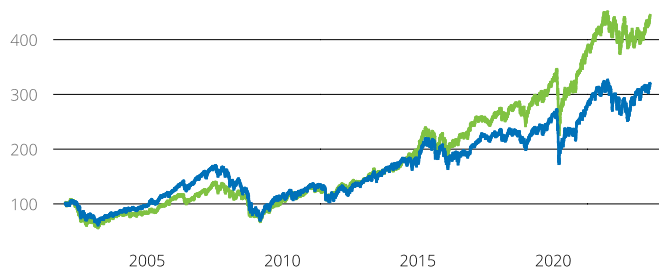
(EUR, gross return), all data as of Jul. 31, 2023

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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 All Europe Total Market Index | 19.3 | 13.3 | 13.7 | 13.0 | 1.8 | 3.6 | 1.1 | 5.9 |
| 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

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 | CH0121744970 | TE1GR | TE1GR INDEX | .TE1GR |
| Gross Return EUR | CH0121744970 | TE1GR | TE1GR INDEX | .TE1GR |
| Net Return EUR | CH0121744947 | TE1R | TE1R INDEX | .TE1R |
| Net Return EUR | CH0121744947 | TE1R | TE1R INDEX | .TE1R |
| Price EUR | CH0121744939 | TE1P | TE1P INDEX | .TE1P |
| Price EUR | CH0121744939 | TE1P | TE1P INDEX | .TE1P |
| Gross Return USD | CH0121744988 | TE1GV | TE1GV INDEX | .TE1GV |
| Gross Return USD | CH0121744988 | TE1GV | TE1GV INDEX | .TE1GV |
| Net Return USD | CH0121744962 | TE1V | TE1V INDEX | .TE1V |
| Net Return USD | CH0121744962 | TE1V | TE1V INDEX | .TE1V |

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 Jul. 31, 2023

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|--------------------|------------------------------|---------------|------------|
| NESTLE | Food, Beverage & Tobacco | Switzerland | 2.69 |
| ASML HLDG | Technology | Netherlands | 2.36 |
| NOVO NORDISK B | Health Care | Denmark | 2.13 |
| LVMH MOET HENNESSY | Consumer Products & Services | France | 1.98 |
| ASTRAZENECA | Health Care | Great Britain | 1.82 |
| ROCHE HLDG P | Health Care | Switzerland | 1.79 |
| NOVARTIS | Health Care | Switzerland | 1.79 |
| SHELL | Energy | Great Britain | 1.72 |
| HSBC | Banks | Great Britain | 1.38 |
| TOTALENERGIES | Energy | France | 1.24 |

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