SIZE INDICES STOXX® EUROPE TOTAL MARKET LARGE INDEX

Index description

The STOXX Total Market Size indices provide a representation of large, mid, and small cap companies within a specific region. They are derived from the STOXX Global Total Market indices.

Key facts

- » Transparent and rules-based methodology
- » Buffer rule aims to reduce turnover
- » Weighted by free-float market cap

Descriptive statistics

Index	Market cap (EUR bn.)			Components (EUR bn.)			Compon	Component weight (%)	
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Europe Total Market Large Index	10,383.0	8,085.3	38.5	23.2	298.6	0.2	3.7	0.0	4.7
STOXX Europe Total Market Index	14,568.5	10,935.2	5.8	0.9	298.6	0.0	2.7	0.0	2.8

Supersector weighting (top 10)

	17.3% Health Care 11.2% Industrial Goods & Services 9.2% Banks 8.6% Food, Beverage & Tobacco 7.9% Technology 7.4% Consumer Products & Services 6.9% Energy 5.0% Insurance 4.0% Utilities 3.4% Construction & Materials
	3.4% Construction & Materials

Country weighting

21.6% Great Britain
19.5% France
16.7% Switzerland
13.2% Germany
6.8% Netherlands
4.6% Denmark
4.3% Spain
4.2% Sweden
4.0% Italy
1.5% Finland

Risk and return figures¹

			Re	eturn (%)			An	nualized ret	:urn (%)
Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
1.6	14.1	12.3	49.2	44.7	N/A	N/A	12.4	14.4	7.8
2.2	13.5	10.4	44.3	38.5	N/A	N/A	10.5	13.2	6.8
Annualized volatility (%) Annualized Shar					pe ratio²				
13.1	12.0	13.4	15.4	17.8	N/A	N/A	0.8	0.8	0.4
12.9	12.4	14.2	15.7	18.0	N/A	N/A	0.6	0.7	0.4
Correlation							Tracking	error (%)	
1.0	1.0	1.0	1.0	1.0	1.9	1.6	1.8	1.6	1.7
Beta Annualized infor					zed informa	tion rati			
1.0	1.0	0.9	1.0	1.0	-3.8	0.5	0.9	0.7	0.5
	1.6 2.2 13.1 12.9 1.0	1.6 14.1 2.2 13.5 13.1 12.0 12.9 12.4	1.6 14.1 12.3 2.2 13.5 10.4 A A 13.1 12.0 13.4 12.9 12.4 14.2 1.0 1.0 1.0	Last month YTD 1Y 3Y 1.6 14.1 12.3 49.2 2.2 13.5 10.4 44.3 Annualized vo 13.1 12.0 13.4 15.4 12.9 12.4 14.2 15.7 Corr 1.0 1.0 1.0	Last month YTD 1Y 3Y 5Y 1.6 14.1 12.3 49.2 44.7 2.2 13.5 10.4 44.3 38.5 Annualized volatility (%) 13.1 12.0 13.4 15.4 17.8 12.9 12.4 14.2 15.7 18.0 Correlation 1.0 1.0 1.0 1.0 Beta	Last month YTD 1Y 3Y 5Y Last month 1.6 14.1 12.3 49.2 44.7 N/A 2.2 13.5 10.4 44.3 38.5 N/A Annualized volatility (%) Image: Second	Last month YTD 1Y 3Y 5Y Last month YTD 1.6 14.1 12.3 49.2 44.7 N/A N/A 2.2 13.5 10.4 44.3 38.5 N/A N/A Annualized volatility (%) 13.1 12.0 13.4 15.4 17.8 N/A N/A 12.9 12.4 14.2 15.7 18.0 N/A N/A Correlation 1.0 1.0 1.0 1.0 1.9 1.6	Last month YTD 1Y 3Y 5Y Last month YTD 1Y 1.6 14.1 12.3 49.2 44.7 N/A N/A 12.4 2.2 13.5 10.4 44.3 38.5 N/A N/A 10.5 Annualized volatility (%) Annualized volatility (%) Annualized volatility (%) 13.1 12.0 13.4 15.4 17.8 N/A N/A 0.8 12.9 12.4 14.2 15.7 18.0 N/A N/A 0.6 Correlation 1.0 1.0 1.0 1.9 1.6 1.8 Beta Annualized	Last month YTD 1Y 3Y 5Y Last month YTD 1Y 3Y 1.6 14.1 12.3 49.2 44.7 N/A N/A 12.4 14.4 2.2 13.5 10.4 44.3 38.5 N/A N/A 10.5 13.2 Annualized volatility (%) Annualized volatility (%) Annualized solatility (%) 13.1 12.0 13.4 15.4 17.8 N/A N/A 0.8 0.8 12.9 12.4 14.2 15.7 18.0 N/A N/A 0.6 0.7 Correlation Tracking Beta Annualized informa

¹ For information on data calculation, please refer to STOXX <u>calculation reference guide</u>. ² Based on EURIBOR1M

Based on EURIBOR1M



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

STOXX Ltd. is part of Qontigo

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Fundamentals (for last 12 months)

Index		Price/earnings incl. negative		Price/earnings excl. negative		Dividend yield (%) ³	Price/ sales	Price/ cash flow	
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing	
STOXX Europe Total Market Large Index	15.1	13.3	14.3	13.2	2.1	3.7	1.2	9.9	
STOXX Europe Total Market Index	20.0	13.5	14.0	13.1	1.9	3.5	1.1	5.9	

Performance and annual returns⁴



Methodology

Example: Large Index

On a quarterly basis, companies in the given STOXX Total Market Index are ranked in terms of their total market cap in descending order. The largest companies covering a total market cap of 67.5% are selected. Current large companies with a total market cap ranked between the 67.5th and 75th percentiles of the cumulative total market cap are also selected. The components are then weighted according to free-float market cap without weight restrictions and capping. The detailed methodology including the calculation formula can be found in our rulebook: www.stoxx.com/indices/rulebooks.html



Versions and symbols

0.2

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH0147787581	XBATGR		
Gross Return	EUR	CH0147787581	XBATGR		
Net Return	EUR	CH0011439459	XBATG	XBATG INDEX	.XBATG
Net Return	EUR	CH0011439459	XBATG	XBATG INDEX	.XBATG
Price	EUR	CH0011439202	XBATF	XBATF INDEX	.XBATF
Price	EUR	CH0011439202	XBATF	XBATF INDEX	.XBATF
Gross Return	USD	CH0147790148	XBATGV		
Gross Return	USD	CH0147790148	XBATGV		
Net Return	USD	CH0011439483	XBATI	XBATI INDEX	.XBATI
Net Return	USD	CH0011439483	XBATI	XBATI INDEX	.XBATI

Quick facts

Weighting	Free-float market cap				
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					

To learn more about the inception date, currency versions, calculation hours and historical values, please see ourdata vendor code sheet.

Complete list available here: www.stoxx.com/data/vendor_codes.html

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BACKTESTED PERFORMANCE

DACH ICS IED 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 <u>⁴ STOXX data from Dec. 31, 2001 to Jul. 31, 2023</u>



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Top 10 Components⁵

Company	Supersector	Country	Weight (%)	
NESTLE	Food, Beverage & Tobacco	Switzerland	3.69	
ASML HLDG	Technology	Netherlands	3.25	
NOVO NORDISK B	Health Care	Denmark	2.93	
LVMH MOET HENNESSY	Consumer Products & Services	France	2.72	
ASTRAZENECA	Health Care	Great Britain		
ROCHE HLDG P	Health Care	Switzerland	2.46	
NOVARTIS	Health Care	Switzerland	2.46	
SHELL	Energy	Great Britain	2.36	
HSBC	Banks	Great Britain	1.89	
TOTALENERGIES	Energy	France	1.70	

 $^{\rm 5}$ Based on the composition as of Jul. 31, 2023