

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.

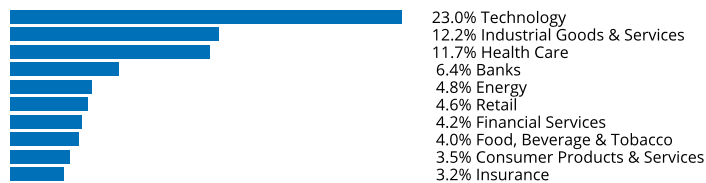
Key facts

» 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

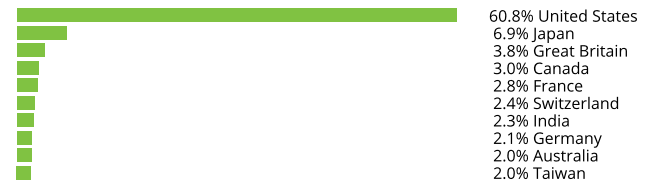
Descriptive statistics

| Index | Market cap (USD bn.) | | Components (USD bn.) | | | | Component weight (%) | | Turnover (%) |
|---|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| STOXX Developed and Emerging Markets Total Market Index | 80,541.0 | 67,975.2 | 6.2 | 0.7 | 2,655.1 | 0.0 | 3.9 | 0.0 | 2.8 |
| STOXX Global Total Market Index | 80,817.9 | 68,091.2 | 6.1 | 0.7 | 2,655.1 | 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 Developed and Emerging Markets Total Market Index | -0.9 | 7.7 | 1.3 | 36.1 | 40.1 | N/A | N/A | 1.3 | 10.9 | 7.1 |
| STOXX Global Total Market Index | -0.9 | 7.7 | 1.3 | 36.1 | 40.0 | N/A | N/A | 1.3 | 10.9 | 7.0 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX Developed and Emerging Markets Total Market Index | 10.2 | 11.8 | 17.1 | 15.5 | 17.6 | N/A | N/A | -0.1 | 0.7 | 0.4 |
| STOXX Global Total Market Index | 10.2 | 11.8 | 17.1 | 15.5 | 17.5 | N/A | N/A | -0.1 | 0.7 | 0.4 |
| 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 | 0.1 |
| 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 | -1.2 | -0.3 | -0.3 | 0.0 | 0.3 |

¹ For information on data calculation, please refer to STOXX calculation reference guide.

² Based on EURIBOR1M

(USD, gross return), all data as of May 31, 2023

TOTAL MARKET INDICES

STOXX® DEVELOPED AND EMERGING MARKETS TOTAL

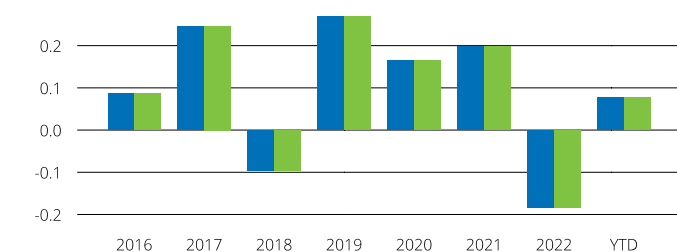
Fundamentals (for last 12 months)

| 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 | 16.8 | 16.8 | 15.9 | 0.1 | 2.3 | 1.4 | 5.3 |
| STOXX Global Total Market Index | -0.8 | 16.7 | 16.7 | 15.9 | 0.1 | 2.3 | 1.4 | 5.2 |

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 May 31, 2023

(USD, gross return), all data as of May 31, 2023

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|-------------------------|---------------------|----------------|-------------------|
| Apple Inc. | Technology | United States | 3.91 |
| Microsoft Corp. | Technology | United States | 3.60 |
| Amazon.com Inc. | Retail | United States | 1.63 |
| NVIDIA Corp. | Technology | United States | 1.37 |
| ALPHABET CLASS C | Technology | United States | 1.10 |
| ALPHABET INC. CL A | Technology | United States | 1.08 |
| META PLATFORMS CLASS A | Technology | United States | 0.88 |
| TESLA | Automobiles & Parts | United States | 0.83 |
| UnitedHealth Group Inc. | Health Care | United States | 0.67 |
| TSMC | Technology | Taiwan | 0.65 |

⁵ Based on the composition as of May 31, 2023
