**STYLE INDICES**

# EURO STOXX® TOTAL MARKET VALUE LARGE INDEX

## Index description

The STOXX Total Market (TM) Style indices are designed to enable investors to monitor the performance of Eurozone and European countries with similar growth and similar value characteristics. The index series also comprises large, mid and small Style indices.
The indices are based on how securties score with respect to six factors. The six factors that are applied to define a company's style designation are condensed into a single style score, leading to a number that measures a company's style purity. Index components are weighted by free-float market cap.

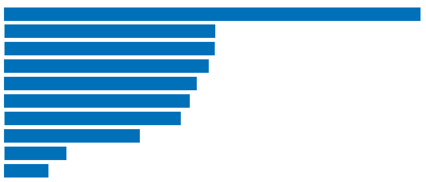
## Key facts

» The indices enable investors to monitor the performance of European and Eurozone companies with similar style characteristics

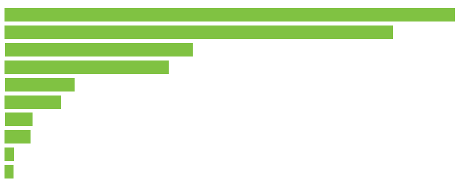
## Descriptive statistics

| Index | Market cap (EUR bn.) | | Components (EUR bn.) | | | | Component weight (%) | | Turnover (%) |
|---|---|---|---|---|---|---|---|---|---|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| EURO STOXX Total Market Value Large Index | 2,184.1 | 1,782.6 | 31.8 | 23.5 | 132.2 | 1.2 | 7.4 | 0.1 | 49.4 |
| EURO STOXX Index | 6,895.1 | 4,903.0 | 16.8 | 6.8 | 270.7 | 0.8 | 5.5 | 0.0 | 3.1 |

## 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 |
| EURO STOXX Total Market Value Large Index | -3.9 | 5.7 | 2.8 | 47.9 | 18.4 | N/A | N/A | 2.8 | 14.0 | 3.5 |
| EURO STOXX Index | -2.5 | 10.6 | 7.9 | 41.5 | 30.6 | N/A | N/A | 8.0 | 12.4 | 5.5 |
| **Index volatility and risk** | Annualized volatility (%) | | | | | Annualized Sharpe ratio[2] | | | | |
| EURO STOXX Total Market Value Large Index | 13.7 | 16.2 | 17.5 | 20.5 | 22.4 | N/A | N/A | 0.0 | 0.6 | 0.1 |
| EURO STOXX Index | 12.3 | 15.2 | 17.7 | 18.5 | 19.9 | N/A | N/A | 0.3 | 0.6 | 0.3 |
| **Index to benchmark** | Correlation | | | | | Tracking error (%) | | | | |
| EURO STOXX Total Market Value Large Index | 0.9 | 0.9 | 0.9 | 0.9 | 0.9 | 6.5 | 6.7 | 7.3 | 8.4 | 7.6 |
| **Index to benchmark** | Beta | | | | | Annualized information ratio | | | | |
| EURO STOXX Total Market Value Large Index | 1.0 | 1.0 | 0.9 | 1.0 | 1.1 | -2.6 | -1.7 | -0.7 | 0.2 | -0.2 |

[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on EURIBOR1M

*(EUR, net return), all data as of May 31, 2023*

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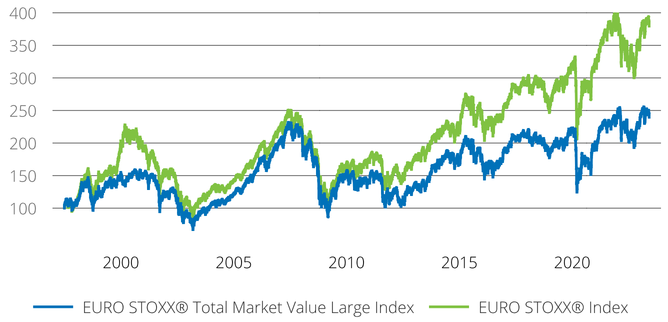
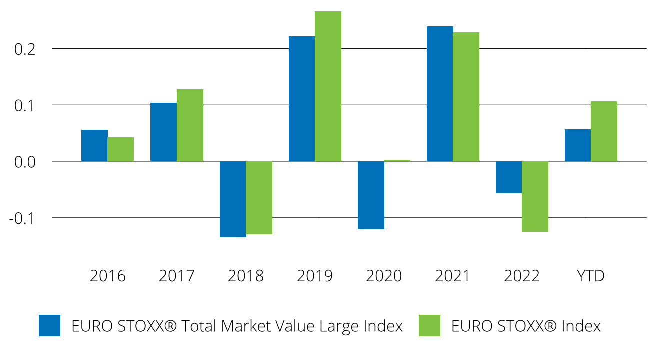
## Fundamentals (for last 12 months)

| 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 |
| EURO STOXX Total Market Value Large Index | 8.8 | 7.6 | 8.2 | 7.4 | 1.0 | 3.9 | 0.6 | 0.4 |
| EURO STOXX Index | 15.0 | 11.9 | 13.2 | 11.6 | 1.6 | 2.6 | 1.0 | 1.1 |

## Performance and annual returns[4]




## Methodology

The style characteristics of each stock are determined by analyzing six factors:
projected price-to-earnings ratio, trailing price-to-earnings ratio, price-to-book ratio projected earnings growth, trailing earnings growth, dividend yield.
The qualifying STOXX Europe TMI Large stocks are ranked according to six factors. For each stock the values of the six factors are z-scored for normalization. A multivariate cluster analysis is conducted to produce five clusters: Strong growth (SG) and weak growth (WG), strong value (SV) and weak value (WV) and neutral (NT). 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 |
|---|---|---|---|---|---|
| Net Return | EUR | CH0012351083 | SLVT | SLVT INDEX | .SLVT |
| Net Return | EUR | CH0012351083 | SLVT | SLVT INDEX | .SLVT |
| Price | EUR | CH0012351067 | SLVE | SLVE INDEX | .SLVE |
| Price | EUR | CH0012351067 | SLVE | SLVE INDEX | .SLVE |
| Net Return | USD | CH0012351109 | SLVU | SLVU INDEX | .SLVU |
| Net Return | USD | CH0012351109 | SLVU | SLVU INDEX | .SLVU |
| Price | USD | CH0012351091 | SLVK | SLVK INDEX | .SLVK |
| Price | USD | CH0012351091 | SLVK | SLVK INDEX | .SLVK |

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 | Semi-annually (Mar. and Sep.) |
| Calculation/distribution | Price (EUR): realtime (every 15 seconds) |
| Calculation hours | Realtime: 9:00 am - 6:00 pm CET |
| Base value/base date | 1,000 on Jun. 30, 1997 |
| History | Available daily back to Jun. 30, 1997 |
| Inception date | Jul. 18, 2001 |


**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] Net dividend yield is calculated as net return index return minus price index return
[4] STOXX data from Jun. 30, 1997 to May 31, 2023

*(EUR, net return), all data as of May 31, 2023*

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## Top 10 Components[5]

| Company | Supersector | Country | Weight (%) |
|---|---|---|---|
| TOTALENERGIES | Energy | France | 7.42 |
| SANOFI | Health Care | France | 6.08 |
| ALLIANZ | Insurance | Germany | 4.52 |
| DEUTSCHE TELEKOM | Telecommunications | Germany | 4.04 |
| IBERDROLA | Utilities | Spain | 3.76 |
| VINCI | Construction & Materials | France | 3.52 |
| BNP PARIBAS | Banks | France | 3.45 |
| MERCEDES-BENZ GROUP | Automobiles & Parts | Germany | 3.08 |
| AXA | Insurance | France | 2.95 |
| BAYER | Health Care | Germany | 2.87 |

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