

# 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 securities 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

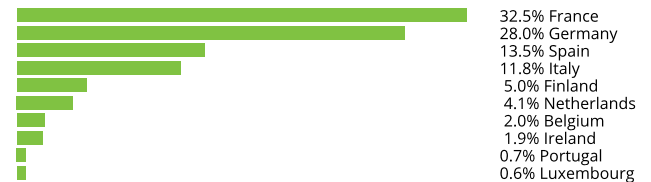
## Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
EURO STOXX Total Market Value Large Index	2,328.5	1,900.4	33.9	25.1	140.9	1.2	7.4	0.1	49.4
EURO STOXX Index	7,350.9	5,227.1	18.0	7.3	288.6	0.9	5.5	0.0	3.1

## Supersector weighting (top 10)



## Country weighting



## Risk and return figures<sup>1</sup>

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX Total Market Value Large Index	-7.2	5.5	2.3	41.7	8.2	N/A	N/A	2.3	12.4	1.6
EURO STOXX Index	-5.9	10.5	7.4	35.6	19.3	N/A	N/A	7.4	10.8	3.6
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
EURO STOXX Total Market Value Large Index	15.3	20.3	23.1	23.7	24.7	N/A	N/A	-0.0	0.5	0.1
EURO STOXX Index	14.3	19.8	24.0	22.3	22.6	N/A	N/A	0.2	0.4	0.2
Index to benchmark	Correlation					Tracking error (%)				
EURO STOXX Total Market Value Large Index	0.9	0.9	1.0	0.9	1.0	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	1.0	-2.6	-1.7	-0.7	0.2	-0.2

<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide.

<sup>2</sup> Based on EURIBOR1M

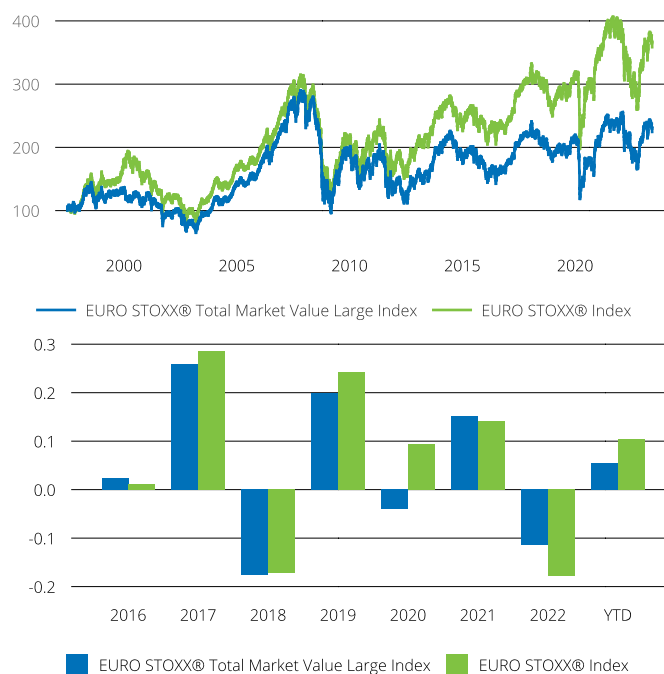
(USD, net return), all data as of May 31, 2023

## STYLE INDICES

## EURO STOXX® TOTAL MARKET VALUE LARGE INDEX

## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	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<sup>4</sup>

## 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](http://www.stoxx.com/indices/rulebooks.html)

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Net Return	EUR	CH0012351083	SLVT	SLVT INDEX
Net Return	EUR	CH0012351083	SLVT	SLVT INDEX
Price	EUR	CH0012351067	SLVE	SLVE INDEX
Price	EUR	CH0012351067	SLVE	SLVE INDEX
Net Return	USD	CH0012351109	SLVU	SLVU INDEX
Net Return	USD	CH0012351109	SLVU	SLVU INDEX
Price	USD	CH0012351091	SLVK	SLVK INDEX
Price	USD	CH0012351091	SLVK	SLVK INDEX

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://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.

<sup>3</sup> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Jun. 30, 1997 to May 31, 2023

## EURO STOXX® TOTAL MARKET VALUE LARGE INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
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

<sup>5</sup> Based on the composition as of May 31, 2023

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