

STOXX® ASIA 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.

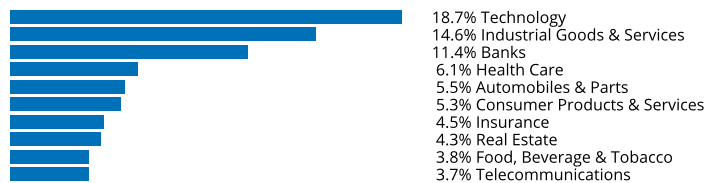
Key facts

» 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

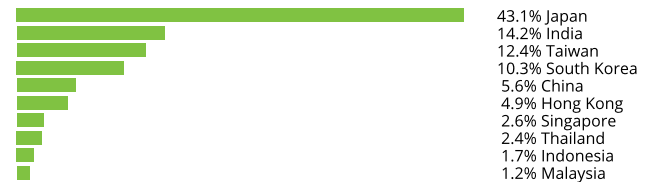
Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Asia Total Market Index	16,114.8	10,817.5	2.1	0.4	440.8	0.0	4.1	0.0	4.4
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 Asia Total Market Index	0.7	5.6	-0.7	24.2	10.3	N/A	N/A	-0.7	7.6	2.0
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 Asia Total Market Index	7.2	11.1	14.5	14.3	14.9	N/A	N/A	-0.2	0.5	0.2
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 Asia Total Market Index	0.1	0.1	0.4	0.4	0.5	11.6	15.0	18.0	15.9	16.6
Index to benchmark	Beta					Annualized information ratio				
STOXX Asia Total Market Index	0.1	0.1	0.3	0.4	0.4	1.5	-0.4	-0.2	-0.3	-0.4

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

² Based on EURIBOR1M

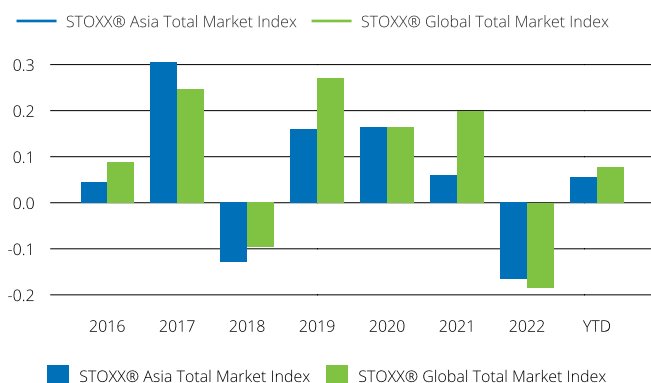
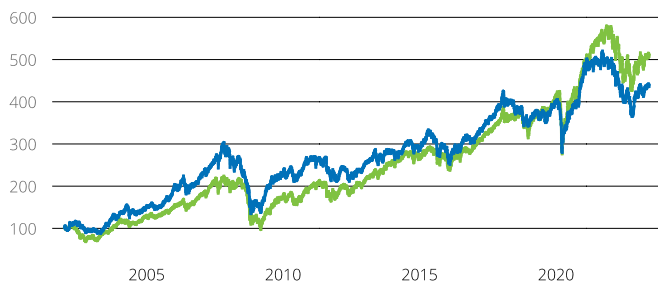
(USD, gross return), all data as of May 31, 2023

TOTAL MARKET INDICES

STOXX® ASIA TOTAL MARKET INDEX

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 Asia Total Market Index	14.7	14.0	12.8	13.5	1.3	2.5	0.7	1.6
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

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	CH0114208090	TA1GT	TA1GT INDEX	.TA1GT
Gross Return EUR	CH0114208090	TA1GT	TA1GT INDEX	.TA1GT
Net Return EUR	CH0114208074	TA1T	TA1T INDEX	.TA1T
Net Return EUR	CH0114208074	TA1T	TA1T INDEX	.TA1T
Price EUR	CH0114208058	TA1E	TA1E INDEX	.TA1E
Price EUR	CH0114208058	TA1E	TA1E INDEX	.TA1E
Gross Return USD	CH0114208108	TA1GU	TA1GU INDEX	.TA1GU
Gross Return USD	CH0114208108	TA1GU	TA1GU INDEX	.TA1GU
Net Return USD	CH0114208082	TA1U	TA1U INDEX	.TA1U
Net Return USD	CH0114208082	TA1U	TA1U INDEX	.TA1U

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

STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | <https://qontigo.com/support/>

DISCLAIMER

STOXX, Deutsche Börse Group and their licensors, research partners or data providers do not make any warranties or representations, express or implied, with respect to the timeliness, sequence, accuracy, completeness, currentness, merchantability, quality or fitness for any particular purpose of its index data and exclude any liability in connection therewith. STOXX, Deutsche Börse Group and their licensors, research partners or data providers are not providing investment advice through the publication of indices or in connection therewith. In particular, the inclusion of a company in an index, its weighting, or the exclusion of a company from an index, does not in any way reflect an opinion of STOXX, Deutsche Börse Group or their licensors, research partners or data providers on the merits of that company. Financial instruments based on the STOXX® indices, DAX® indices or on any other indices supported by STOXX are in no way sponsored, endorsed, sold or promoted by STOXX, Deutsche Börse Group or their licensors, research partners or data providers.

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 May 31, 2023

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

STOXX® ASIA TOTAL MARKET INDEX

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
TSMC	Technology	Taiwan	4.08
Samsung Electronics Co Ltd	Technology	South Korea	2.56
Toyota Motor Corp.	Automobiles & Parts	Japan	1.57
SONY GROUP CORP.	Consumer Products & Services	Japan	1.10
AIA GROUP	Insurance	Hong Kong	1.04
Reliance Industries Ltd	Energy	India	0.96
Keyence Corp.	Industrial Goods & Services	Japan	0.93
HDFC Bank Ltd	Banks	India	0.79
Mitsubishi UFJ Financial Group	Banks	Japan	0.74
ICICI Bank Ltd	Banks	India	0.69

⁵ Based on the composition as of May 31, 2023
