

STOXX® AMERICAS 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

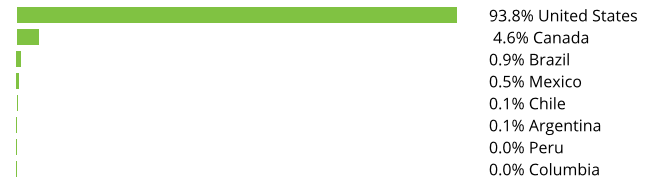
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Americas Total Market Index	44,246.2	41,332.1	13.7	2.0	2490.5	0.0	6.0	0.0	2.5
STOXX Global Total Market Index	75,807.0	63,869.4	5.7	0.6	2,490.5	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 Americas Total Market Index	3.8	8.7	2.0	46.7	73.8	N/A	N/A	2.0	13.7	11.8
STOXX Global Total Market Index	2.6	7.8	1.8	42.0	53.3	N/A	N/A	1.8	12.5	9.0
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Americas Total Market Index	13.8	16.3	20.5	19.0	22.1	N/A	N/A	0.0	0.7	0.5
STOXX Global Total Market Index	10.5	11.7	15.1	14.4	17.0	N/A	N/A	0.0	0.8	0.5
Index to benchmark	Correlation					Tracking error (%)				
STOXX Americas Total Market Index	1.0	1.0	1.0	1.0	1.0	4.4	5.6	6.7	6.5	7.2
Index to benchmark	Beta					Annualized information ratio				
STOXX Americas Total Market Index	1.3	1.4	1.3	1.3	1.3	2.9	0.4	0.1	0.3	0.5

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

² Based on EURIBOR1M

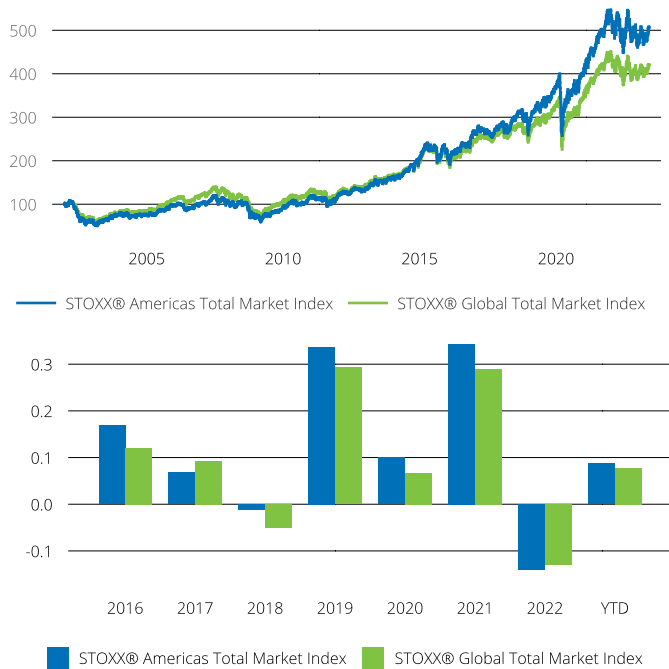
(EUR, gross return), all data as of May 31, 2023

TOTAL MARKET INDICES

STOXX® AMERICAS 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 Americas Total Market Index	-0.6	19.0	19.6	17.9	0.1	1.8	2.0	16.7
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	CH0114208579	TAM1GR	TAM1GR INDEX	.TAM1GR
Gross Return EUR	CH0114208579	TAM1GR	TAM1GR INDEX	.TAM1GR
Net Return EUR	CH0114208553	TAM1R	TAM1R INDEX	.TAM1R
Net Return EUR	CH0114208553	TAM1R	TAM1R INDEX	.TAM1R
Price EUR	CH0114208538	TAM1P	TAM1P INDEX	.TAM1P
Price EUR	CH0114208538	TAM1P	TAM1P INDEX	.TAM1P
Gross Return USD	CH0114208587	TAM1GV	TAM1GV INDEX	.TAM1GV
Gross Return USD	CH0114208587	TAM1GV	TAM1GV INDEX	.TAM1GV
Net Return USD	CH0114208561	TAM1V	TAM1V INDEX	.TAM1V
Net Return USD	CH0114208561	TAM1V	TAM1V INDEX	.TAM1V

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 Dec. 27, 2001 to May 31, 2023

(EUR, 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	6.02
Microsoft Corp.	Technology	United States	5.55
Amazon.com Inc.	Retail	United States	2.52
NVIDIA Corp.	Technology	United States	2.11
ALPHABET CLASS C	Technology	United States	1.70
ALPHABET INC. CL A	Technology	United States	1.67
META PLATFORMS CLASS A	Technology	United States	1.35
TESLA	Automobiles & Parts	United States	1.27
UnitedHealth Group Inc.	Health Care	United States	1.03
Exxon Mobil Corp.	Energy	United States	0.95

⁵ Based on the composition as of May 31, 2023
