

STOXX® ALL EUROPE 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.

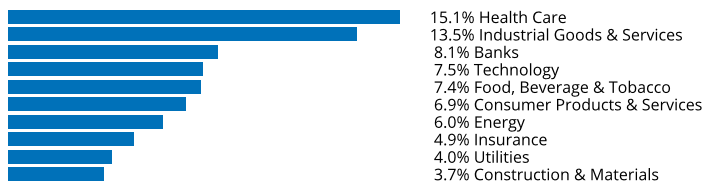
Key facts

» 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

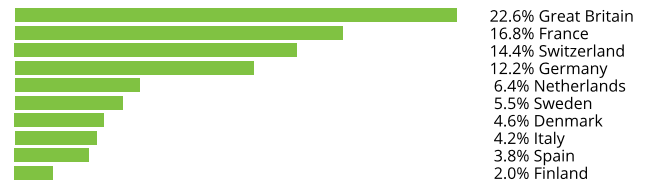
Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX All Europe Total Market Index	15,323.7	11,390.1	4.9	0.6	324.6	0.0	2.8	0.0	2.9
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 All Europe Total Market Index	-5.6	8.2	4.3	32.3	21.6	N/A	N/A	4.3	9.9	4.0
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 All Europe Total Market Index	13.3	17.2	21.6	20.0	20.6	N/A	N/A	0.1	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 All Europe Total Market Index	0.8	0.7	0.8	0.7	0.8	8.4	12.5	14.1	13.5	13.0
Index to benchmark	Beta					Annualized information ratio				
STOXX All Europe Total Market Index	1.0	1.0	1.0	1.0	0.9	-6.5	0.1	0.2	-0.1	-0.2

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

² Based on EURIBOR1M

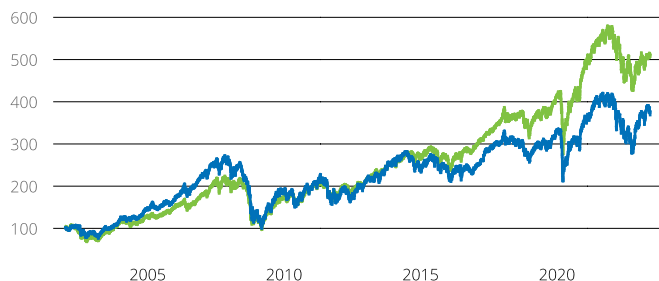
(USD, gross return), all data as of May 31, 2023

TOTAL MARKET INDICES

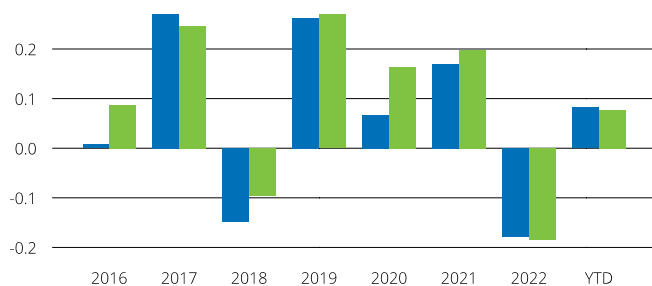
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Fundamentals (for last 12 months)

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
STOXX All Europe Total Market Index	16.9	12.6	12.8	12.3	1.7	3.3	1.1	1.8
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® All Europe Total Market Index — STOXX® Global Total Market Index



■ STOXX® All Europe 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	CH0121744970	TE1GR	TE1GR INDEX	.TE1GR
Gross Return EUR	CH0121744970	TE1GR	TE1GR INDEX	.TE1GR
Net Return EUR	CH0121744947	TE1R	TE1R INDEX	.TE1R
Net Return EUR	CH0121744947	TE1R	TE1R INDEX	.TE1R
Price EUR	CH0121744939	TE1P	TE1P INDEX	.TE1P
Price EUR	CH0121744939	TE1P	TE1P INDEX	.TE1P
Gross Return USD	CH0121744988	TE1GV	TE1GV INDEX	.TE1GV
Gross Return USD	CH0121744988	TE1GV	TE1GV INDEX	.TE1GV
Net Return USD	CH0121744962	TE1V	TE1V INDEX	.TE1V
Net Return USD	CH0121744962	TE1V	TE1V INDEX	.TE1V

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

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

TOTAL MARKET INDICES

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
NESTLE	Food, Beverage & Tobacco	Switzerland	2.85
ASML HLDG	Technology	Netherlands	2.53
NOVO NORDISK B	Health Care	Denmark	2.30
LVMH MOET HENNESSY	Consumer Products & Services	France	1.98
ASTRAZENECA	Health Care	Great Britain	1.97
ROCHE HLDG P	Health Care	Switzerland	1.94
NOVARTIS	Health Care	Switzerland	1.76
SHELL	Energy	Great Britain	1.70
HSBC	Banks	Great Britain	1.30
TOTALENERGIES	Energy	France	1.24

⁵ Based on the composition as of May 31, 2023