

# STOXX® GLOBAL 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.

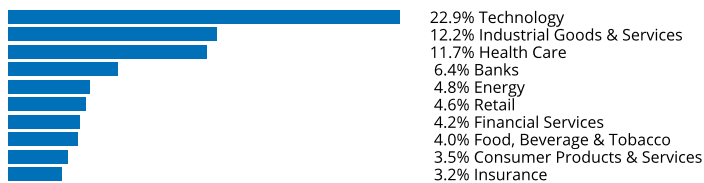
## Key facts

» 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

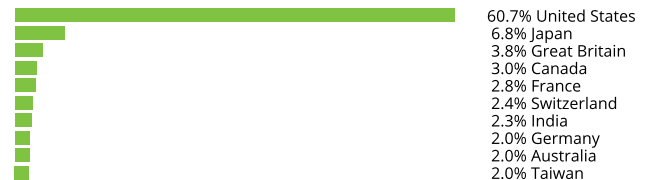
## Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Global Total Market Index	75,807.0	63,869.4	5.7	0.6	2490.5	0.0	3.9	0.0	2.8
STOXX Europe Total Market Index	13,966.9	10,516.4	5.6	0.8	304.5	0.0	2.9	0.0	2.8

## 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
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
STOXX Europe Total Market Index	-2.3	8.5	4.5	40.9	35.6	N/A	N/A	4.5	12.2	6.4
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
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
STOXX Europe Total Market Index	11.4	12.9	15.6	16.3	18.0	N/A	N/A	0.1	0.7	0.3
Index to benchmark	Correlation					Tracking error (%)				
STOXX Global Total Market Index	0.7	0.5	0.6	0.6	0.7	8.4	12.6	14.2	13.4	13.0
Index to benchmark	Beta					Annualized information ratio				
STOXX Global Total Market Index	0.7	0.4	0.6	0.6	0.7	6.6	-0.2	-0.3	-0.1	0.1

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

<sup>2</sup> Based on EURIBOR1M

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

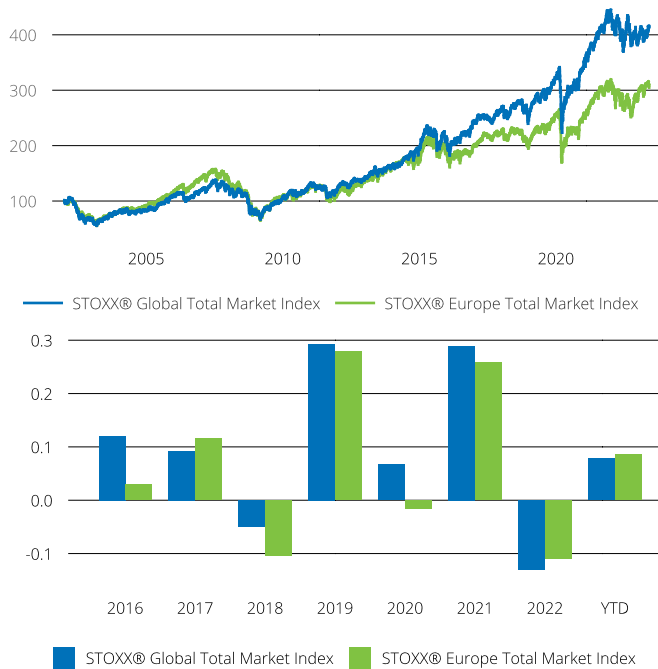
# TOTAL MARKET INDICES

## STOXX® GLOBAL TOTAL MARKET 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
STOXX Global Total Market Index	-0.8	16.7	16.7	15.9	0.1	2.3	1.4	5.2
STOXX Europe Total Market Index	17.6	12.8	13.2	12.5	1.8	3.3	1.1	1.8

### Performance and annual returns<sup>4</sup>



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

### Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0114207852	TW1GR	TW1GR INDEX	.TW1GR
Gross Return EUR	CH0114207852	TW1GR	TW1GR INDEX	.TW1GR
Net Return EUR	CH0114207837	TW1R	TW1R INDEX	.TW1R
Net Return EUR	CH0114207837	TW1R	TW1R INDEX	.TW1R
Price EUR	CH0114207811	TW1P	TW1P INDEX	.TW1P
Price EUR	CH0114207811	TW1P	TW1P INDEX	.TW1P
Gross Return USD	CH0114207860	TW1GV	TW1GV INDEX	.TW1GV
Gross Return USD	CH0114207860	TW1GV	TW1GV INDEX	.TW1GV
Net Return USD	CH0114207845	TW1V	TW1V INDEX	.TW1V
Net Return USD	CH0114207845	TW1V	TW1V INDEX	.TW1V

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	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.

<sup>3</sup> gr. div. yield is calculated as gr. return index return minus price index return

<sup>4</sup> STOXX data from Jan. 03, 2002 to May 31, 2023

## STOXX® GLOBAL TOTAL MARKET INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
Apple Inc.	Technology	United States	3.90
Microsoft Corp.	Technology	United States	3.59
Amazon.com Inc.	Retail	United States	1.63
NVIDIA Corp.	Technology	United States	1.37
ALPHABET CLASS C	Technology	United States	1.10
ALPHABET INC. CL A	Technology	United States	1.08
META PLATFORMS CLASS A	Technology	United States	0.88
TESLA	Automobiles & Parts	United States	0.82
UnitedHealth Group Inc.	Health Care	United States	0.67
TSMC	Technology	Taiwan	0.65

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

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