

# STOXX EUROPE EX UK TOTAL MARKET

## 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.

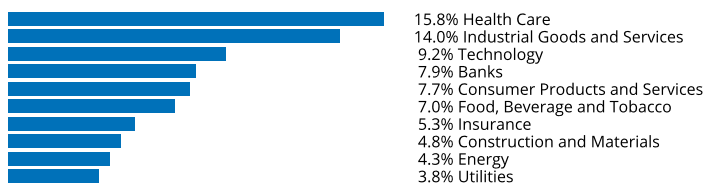
## Key facts

» 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

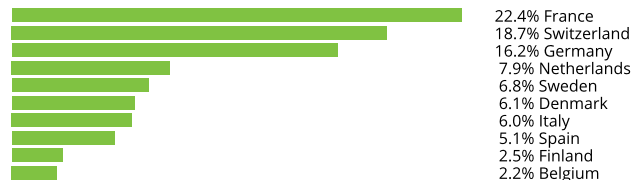
## Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Europe ex UK Total Market	11,476.6	8,212.5	5.1	0.7	296.4	0.0	3.6	0.0	2.7
STOXX Europe Total Market	14,102.1	10,621.2	5.6	0.8	296.4	0.0	2.8	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 Europe ex UK Total Market	-2.6	11.9	15.5	34.6	43.1	N/A	N/A	15.6	10.5	7.5
STOXX Europe Total Market	-2.6	16.4	13.4	36.2	37.7	N/A	N/A	13.5	10.9	6.7
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe ex UK Total Market	N/A	N/A	14.7	16.1	18.0	N/A	N/A	0.8	0.6	0.4
STOXX Europe Total Market	N/A	N/A	14.1	15.6	18.0	N/A	N/A	0.7	0.6	0.3
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe ex UK Total Market	1.0	1.0	1.0	1.0	1.0	1.6	1.7	2.1	2.3	2.3
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe ex UK Total Market	1.0	1.0	1.0	1.0	1.0	-0.3	1.1	0.9	-0.2	0.3

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

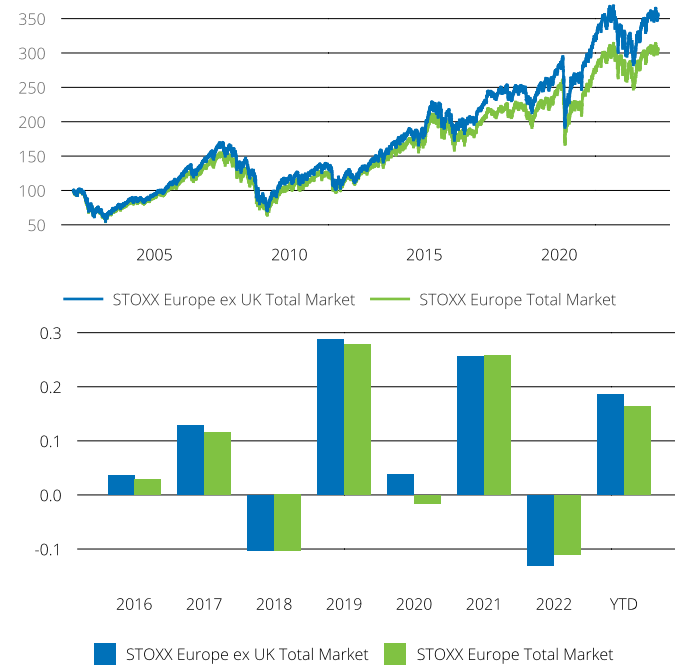
(EUR, gross return), all data as of Aug. 31, 2023

## BENCHMARK INDICES

## STOXX EUROPE EX UK TOTAL MARKET

## 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 Europe ex UK Total Market	16.6	13.5	13.3	13.1	1.8	3.5	1.2	4.0
STOXX Europe Total Market	14.9	12.4	12.2	12.1	1.8	3.7	1.1	10.1

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
Price EUR	CH0008192640	BKXF	BKXF INDEX	.BKXF
Net Return EUR	CH0008193184	BKXG	BKXG INDEX	.BKXG
Price USD	CH0008193150	BKXH	BKXH INDEX	.BKXH
Net Return USD	CH0008193200	BKXI	BKXI INDEX	.BKXI
Gross Return EUR	CH0147787524	BKXGBR		
Gross Return USD	CH0147790080	BKXGBV		

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 Dec. 31, 2001 to Aug. 31, 2023

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

STOXX EUROPE EX UK TOTAL MARKET

Top 10 Components<sup>5</sup>

Company	Supersector	Country	Weight (%)
NESTLE	Food, Beverage and Tobacco	Switzerland	3.61
NOVO NORDISK B	Health Care	Denmark	3.37
ASML HLDG	Technology	Netherlands	2.98
LVMH MOET HENNESSY	Consumer Products and Services	France	2.47
NOVARTIS	Health Care	Switzerland	2.36
ROCHE HLDG P	Health Care	Switzerland	2.32
TOTALENERGIES	Energy	France	1.76
SAP	Technology	Germany	1.70
SANOFI	Health Care	France	1.37
SIEMENS	Industrial Goods and Services	Germany	1.27

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