

STOXX® SUB BALKAN 30 INDEX

Index Universe

The index universe is defined as all components of the STOXX Sub Balkan Total Market Index (TMI). The STOXX Sub Balkan TMI contains the STOXX Eastern Europe TMI stocks traded in Croatia, Macedonia (FYROM), Serbia and Slovenia.

Selection List

- For each of the 19 STOXX Sub Balkan TMI Supersectors, the component stocks are ranked by free float market capitalisation. The largest stocks are added to the selection list until the coverage is close to, but still less than, 80% of the free float market capitalisation of the STOXX Sub Balkan TMI Supersectors. If the next-ranked stock brings the coverage closer to 80% in absolute terms, then it is also added to the selection.
- Any remaining stocks that are current STOXX Sub Balkan 30 Index components are added to the selection list.
- The stocks on the selection list are ranked by free float market capitalisation. In exceptional cases the STOXX Ltd. Supervisory Board may make additions and deletions to the selection list.

Stock Selection

- The 20 largest stocks on the selection list are chosen as components.
- Any remaining current components of the STOXX Sub Balkan 30 Index ranked between 21 and 40 are added as index components.
- If the component number is still below 30, then the largest stocks on the selection list are added until the index component number reaches 30.

Review Frequency

The index composition is reviewed annually in September.

Weighting

The index is weighted by free float market capitalisation. Each component's weight is capped at 10% of the index's total free float market capitalisation. The free float weights are reviewed quarterly.