

STOXX EASTERN EUROPE 50

Index description

The STOXX Global and Country blue-chip indices are fixed-number indices designed to represent the largest components by free-float market cap of their geographic region defined by the relevant benchmark indices.

Key facts

» Liquid indices, as they cover about 60% of the free-float market cap of the relevant benchmark index

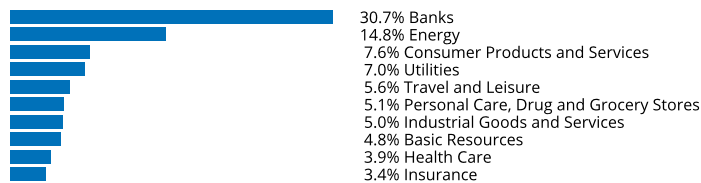
» The indices are diversified, as they incorporate a capping factor to ensure that no country/component can dominate the index

» Buffers are used to achieve the fixed number of components and to maintain stability of the indices by reducing index composition changes

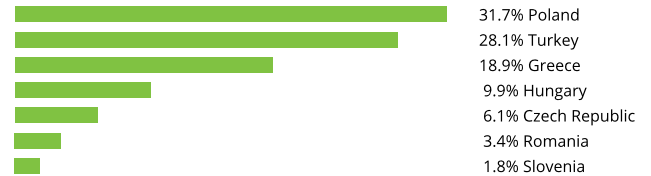
Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Eastern Europe 50	334.3	169.7	3.4	3.0	9.9	0.6	5.8	0.4	21.9
STOXX Europe Total Market	15,305.8	11,527.7	6.1	0.9	321.7	0.0	2.8	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 Eastern Europe 50	-1.9	22.9	57.4	-19.7	-20.7	N/A	N/A	58.0	-7.1	-4.6
STOXX Europe Total Market	-4.1	18.4	21.6	21.5	24.9	N/A	N/A	21.8	6.8	4.6
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
STOXX Eastern Europe 50	N/A	N/A	22.0	36.8	32.7	N/A	N/A	2.0	-0.2	-0.1
STOXX Europe Total Market	N/A	N/A	19.6	19.6	20.6	N/A	N/A	0.9	0.3	0.2
Index to benchmark	Correlation					Tracking error (%)				
STOXX Eastern Europe 50	0.7	0.7	0.7	0.6	0.6	13.6	14.9	15.3	30.4	25.2
Index to benchmark	Beta					Annualized information ratio				
STOXX Eastern Europe 50	0.9	0.8	0.8	1.1	1.0	1.9	0.9	1.7	-0.4	-0.4

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

(USD, net return), all data as of Aug. 31, 2023

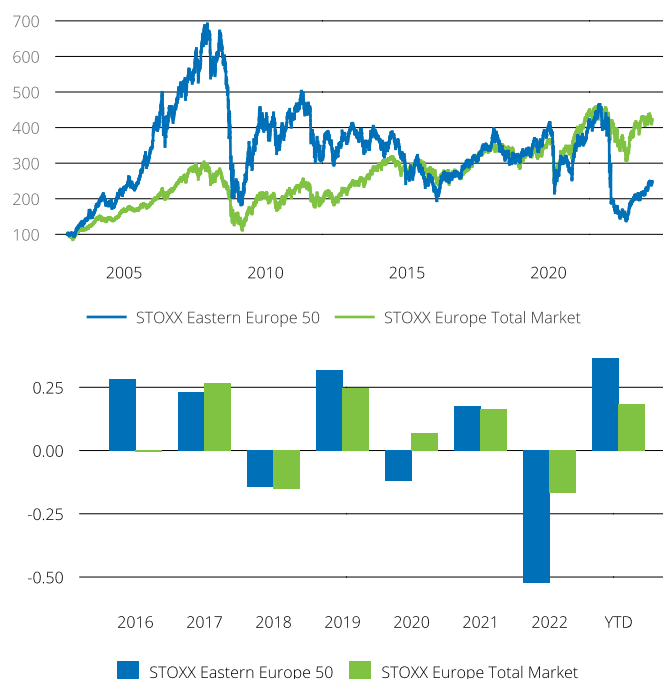
BLUE CHIP INDICES

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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 Eastern Europe 50	6.3	7.1	6.1	7.1	1.4	4.8	1.0	4.5
STOXX Europe Total Market	14.9	12.4	12.2	12.1	1.8	3.2	1.1	10.1

Performance and annual returns⁴



Methodology

The index universe is the relevant benchmark index. To be eligible for inclusion, the three-month average daily trading volume (3-month ADTV) has to be at least 1 million euros. Components are selected on the basis of the free-float market cap and a 10% buffer rule applies for the ranking. If the number of stocks selected is still below the required component count after applying the buffer rules, the largest remaining stocks are selected until there are enough stocks. The detailed methodology including the calculation formula can be found in our rulebook:

<http://www.stoxx.com/indices/rulebooks.html>

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Net Return EUR	CH0042344819	EEBCR	EEBCR INDEX	.EEBCR
Price EUR	CH0042344801	EEBCP	EEBCP INDEX	.EEBCP
Price USD	CH0042344793	EEBCL	EEBCL INDEX	.EEBCL
Net Return USD	CH0042344827	EEBCV	EEBCV INDEX	.EEBCV

Complete list available here: www.stoxx.com/data/vendor_codes.html

Quick facts

Weighting	Free-float market cap
Cap factor	10% (EU Enlarged 15: 15%; Eastern Europe 50: the weight of each)
No. of components	Fixed, number of stocks indicated in index name
Review frequency	Annually in Sep. (Eastern Europe 50 semi-annually in Mar. and

To learn more about the inception date, the currency, the 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 Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Dec. 31, 2002 to Aug. 31, 2023

(USD, net return), all data as of Aug. 31, 2023

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
OTP BANK	Banks	Hungary	5.82
ORLEN	Energy	Poland	5.24
PKO BANK	Banks	Poland	4.58
CEZ	Utilities	Czech Republic	4.08
TURK HAVA YOLLARI	Travel and Leisure	Turkey	3.80
KOC HLDG	Energy	Turkey	3.41
PZU GROUP	Insurance	Poland	3.36
TURKIYE PETROL RAFIN.	Energy	Turkey	2.84
PEKAO	Banks	Poland	2.72
DINO POLSKA SA	Personal Care, Drug and Grocery	Poland	2.59

⁵ Based on the composition as of Aug. 31, 2023
