

# STOXX® EASTERN EUROPE 300 BANKS INDEX

## Index description

The STOXX Supersector indices track supersectors of the relevant benchmark index. There are 20 supersectors according to the Industry Classification Benchmark (ICB). Companies are categorized according to their primary source of revenue. The following supersectors are available:

Technology, Telecommunications, Health Care, Banks, Financial Services, Insurance, Real Estate, Automobiles and Parts, Consumer Products and Services, Media, Retail, Travel and Leisure, Food, Beverage and Tobacco, Personal Care, Drug and Grocery Stores, Construction and Materials, Industrial Goods and Services, Basic Resources, Chemicals, Energy, Utilities.

## Key facts

»Categorization according to their primary source of revenue guarantees an accurate classification of companies in their respective business environments

»Component capping ensures that no component can dominate the index

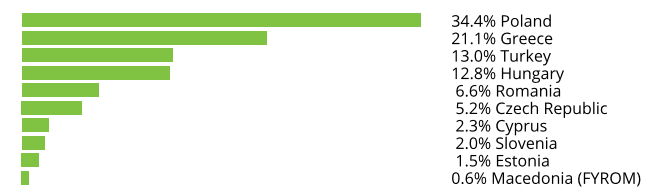
## Descriptive statistics

Index	Market cap (USD mn.)		Components (USD mn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Eastern Europe 300 Banks Index	140,647.8	69,192.9	1922.0	1164.8	8820.8	112.9	12.7	0.2	4.0
STOXX Eastern Europe Total Market Index	658,530.5	281,350.4	468.1	97.2	10,409.3	0.9	3.7	0.0	N/A

## 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 Eastern Europe 300 Banks Index	10.3	37.3	85.2	6.0	-23.8	N/A	N/A	86.1	2.0	-5.3
STOXX Eastern Europe Total Market Index	11.5	18.5	57.8	-27.7	-31.4	N/A	N/A	58.3	-10.3	-7.3
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX Eastern Europe 300 Banks Index	19.1	22.8	26.0	35.9	33.4	N/A	N/A	2.4	0.1	-0.2
STOXX Eastern Europe Total Market Index	12.8	19.1	20.5	39.7	34.7	N/A	N/A	2.2	-0.3	-0.2
Index to benchmark	Correlation					Tracking error (%)				
STOXX Eastern Europe 300 Banks Index	0.7	0.8	0.9	0.9	0.9	13.8	13.0	13.0	17.8	15.7
Index to benchmark	Beta					Annualized information ratio				
STOXX Eastern Europe 300 Banks Index	1.1	1.0	1.1	0.8	0.9	-1.0	2.0	1.3	0.5	-0.0

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

<sup>2</sup> Based on EURIBOR1M

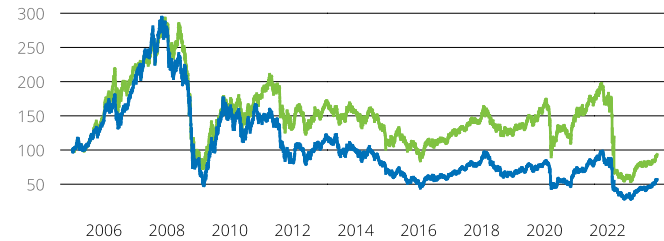
(USD, net return), all data as of Jul. 31, 2023

## SUPERSECTOR INDICES

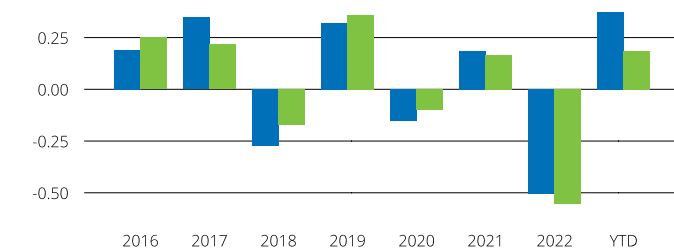
## STOXX® EASTERN EUROPE 300 BANKS INDEX

## 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 Eastern Europe 300 Banks Index	5.5	5.7	5.2	5.7	1.0	5.9	1.9	N/A
STOXX Eastern Europe Total Market Index	6.7	7.3	6.2	7.3	1.4	4.3	0.9	7.7

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

— STOXX® Eastern Europe 300 Banks Index  
— STOXX® Eastern Europe Total Market Index



■ STOXX® Eastern Europe 300 Banks Index  
■ STOXX® Eastern Europe Total Market Index

## Methodology

Indices from the relevant benchmark index are categorized according to their primary source of revenue. The largest stocks in each supersector are chosen according to free-float market cap. 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	CH0042345154	EE830R	.EE830R
Net Return	EUR	CH0042345154	EE830R	.EE830R
Price	EUR	CH0042345147	EE830P	.EE830P
Price	EUR	CH0042345147	EE830P	.EE830P
Net Return	USD	CH0042345162	EE830V	.EE830V
Net Return	USD	CH0042345162	EE830V	.EE830V
Price	USD	CH0042345121	EE830L	.EE830L
Price	USD	CH0042345121	EE830L	.EE830L

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	None except for the STOXX Europe 600 Supersectors, where the
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> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Dec. 31, 2004 to Jul. 31, 2023

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

## STOXX® EASTERN EUROPE 300 BANKS INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
OTP BANK	Banks	Hungary	12.75
PKO BANK	Banks	Poland	12.62
PEKAO	Banks	Poland	7.55
EUROBANK ERGASIAS SRV & HLDG	Banks	Greece	6.24
NATIONAL BANK OF GREECE	Banks	Greece	5.44
BCA TRANSILVANIA	Banks	Romania	5.31
ALPHA SERVICES AND HOLDINGS	Banks	Greece	5.25
SANTANDER BANK POLSKA	Banks	Poland	4.79
AKBANK	Banks	Turkey	4.62
Piraeus Financial Holdings	Banks	Greece	3.72

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

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