

STOXX® EASTERN EUROPE 50 INDEX

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

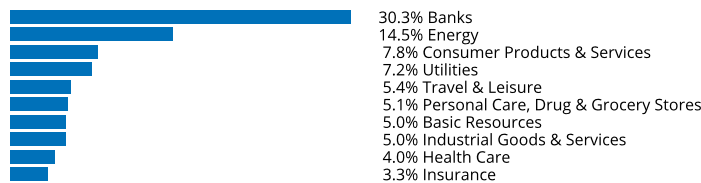
» The indices are diversified, as they incorporate a capping factor to ensure that no country/component can dominate the index

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

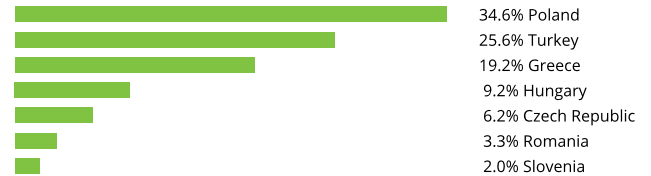
Descriptive statistics

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 Index	343.7	173.8	3.5	3.2	10.4	0.6	6.0	0.4	11.8
STOXX Europe Total Market Index	16,062.6	12,056.7	6.3	1.0	329.2	0.0	2.7	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 Index	10.1	25.4	57.0	-17.6	-25.3	N/A	N/A	57.5	-6.3	-5.7
STOXX Europe Total Market Index	3.3	16.6	18.6	32.3	26.9	N/A	N/A	18.8	9.9	4.9
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Eastern Europe 50 Index	14.2	19.9	22.4	36.8	32.8	N/A	N/A	2.0	-0.2	-0.2
STOXX Europe Total Market Index	15.8	16.4	19.8	19.6	20.6	N/A	N/A	0.8	0.5	0.2
Index to benchmark	Correlation					Tracking error (%)				
STOXX Eastern Europe 50 Index	0.7	0.7	0.7	0.6	0.6	12.4	15.1	15.1	30.4	25.2
Index to benchmark	Beta					Annualized information ratio				
STOXX Eastern Europe 50 Index	0.6	0.8	0.8	1.1	1.0	6.3	0.8	1.8	-0.5	-0.4

¹ For information on data calculation, please refer to STOXX calculation reference guide.

² Based on EURIBOR1M

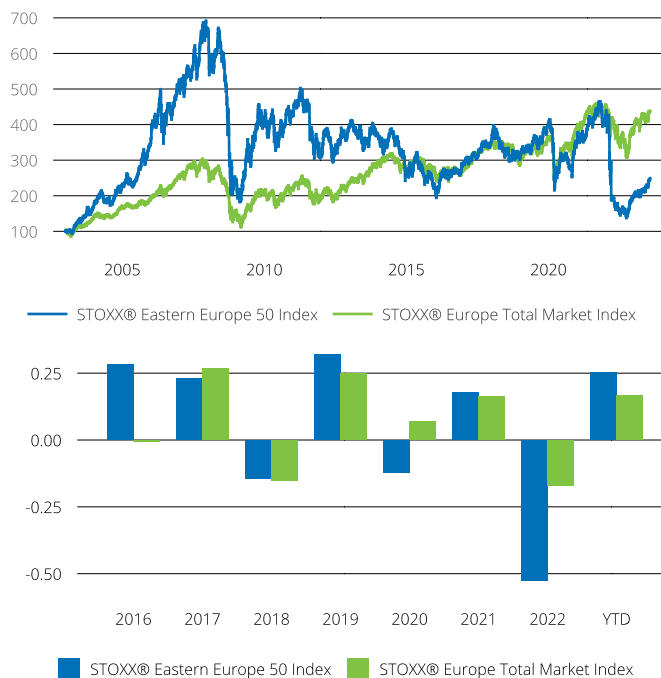
(USD, net return), all data as of Jul. 31, 2023

BLUE-CHIP INDICES

STOXX® EASTERN EUROPE 50 INDEX

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 Index	6.0	7.1	5.8	7.1	1.4	4.4	1.0	4.8
STOXX Europe Total Market Index	20.0	13.5	14.0	13.1	1.9	3.1	1.1	5.9

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
Net Return EUR	CH0042344819	EEBCR	EEBCR INDEX	.EEBCR
Price EUR	CH0042344801	EEBCP	EEBCP INDEX	.EEBCP
Price EUR	CH0042344801	EEBCP	EEBCP INDEX	.EEBCP
Net Return USD	CH0042344827	EEBCV	EEBCV INDEX	.EEBCV
Net Return USD	CH0042344827	EEBCV	EEBCV INDEX	.EEBCV
Price USD	CH0042344793	EEBCL	EEBCL INDEX	.EEBCL
Price USD	CH0042344793	EEBCL	EEBCL INDEX	.EEBCL

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 Jul. 31, 2023

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

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
ORLEN	Energy	Poland	5.99
OTP BANK	Banks	Hungary	5.07
PKO BANK	Banks	Poland	5.02
CEZ	Utilities	Czech Republic	4.15
TURK HAVA YOLLARI	Travel & Leisure	Turkey	3.51
PZU GROUP	Insurance	Poland	3.32
KOC HLDG	Energy	Turkey	3.14
DINO POLSKA SA	Personal Care, Drug & Grocery Stores	Poland	3.08
PEKAO	Banks	Poland	3.00
MYTILINEOS	Industrial Goods & Services	Greece	2.52

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