

STOXX® EASTERN EUROPE TOTAL MARKET MID INDEX

Index description

The STOXX Total Market Size indices provide a representation of large, mid, and small cap companies within a specific region. They are derived from the STOXX Global Total Market indices.

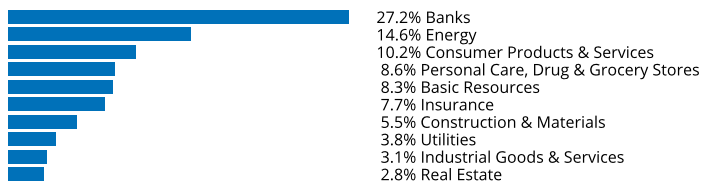
Key facts

- » Transparent and rules-based methodology
- » Buffer rule aims to reduce turnover
- » Weighted by free-float market cap

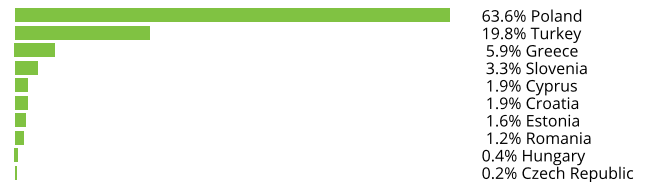
Descriptive statistics

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 Total Market Mid Index	189,304.4	83,839.5	838.4	305.0	10409.3	27.3	12.4	0.0	N/A
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 figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Eastern Europe Total Market Mid Index	10.4	21.5	49.9	31.5	8.0	N/A	N/A	50.4	9.7	1.6
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 ²				
STOXX Eastern Europe Total Market Mid Index	16.0	21.2	24.5	25.6	24.5	N/A	N/A	1.7	0.3	0.1
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 Total Market Mid Index	0.8	0.9	0.9	0.8	0.8	9.3	9.5	10.1	25.3	20.9
Index to benchmark	Beta					Annualized information ratio				
STOXX Eastern Europe Total Market Mid Index	1.0	1.0	1.1	0.5	0.6	-1.3	0.5	-0.5	0.4	0.2

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

² Based on EURIBOR1M

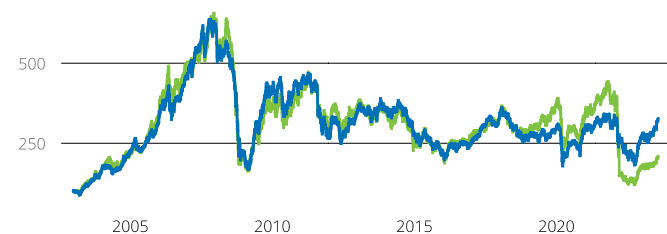
(USD, net return), all data as of Jul. 31, 2023

SIZE INDICES

STOXX® EASTERN EUROPE TOTAL MARKET MID INDEX

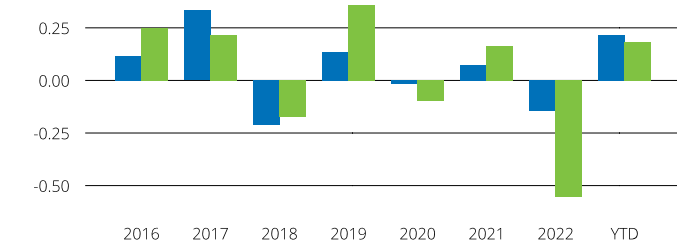
Fundamentals (for last 12 months)

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 Total Market Mid Index	6.4	7.3	6.0	7.1	1.4	3.3	0.8	2.5
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 returns⁴

— STOXX® Eastern Europe Total Market Mid Index

— STOXX® Eastern Europe Total Market Index



■ STOXX® Eastern Europe Total Market Mid Index

■ STOXX® Eastern Europe Total Market Index

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Net Return EUR	CH0042344686	EETMMR	EETMMR INDEX	.EETMMR
Net Return EUR	CH0042344686	EETMMR	EETMMR INDEX	.EETMMR
Price EUR	CH0042344678	EETMMP	EETMMP INDEX	.EETMMP
Price EUR	CH0042344678	EETMMP	EETMMP INDEX	.EETMMP
Net Return USD	CH0042344702	EETMMV	EETMMV INDEX	.EETMMV
Net Return USD	CH0042344702	EETMMV	EETMMV INDEX	.EETMMV
Price USD	CH0042344660	EETMML	EETMML INDEX	.EETMML
Price USD	CH0042344660	EETMML	EETMML INDEX	.EETMML

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

Methodology

Example: Large Index

On a quarterly basis, companies in the given STOXX Total Market Index are ranked in terms of their total market cap in descending order. The largest companies covering a total market cap of 67.5% are selected. Current large companies with a total market cap ranked between the 67.5th and 75th percentiles of the cumulative total market cap are also selected. The components are then weighted according to free-float market cap without weight restrictions and capping. The detailed methodology including the calculation formula can be found in our rulebook:

www.stoxx.com/indices/rulebooks.html

Quick facts

Weighting	Free-float market cap
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

STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | <https://qontigo.com/support/>

DISCLAIMER

STOXX, Deutsche Börse Group and their licensors, research partners or data providers do not make any warranties or representations, express or implied, with respect to the timeliness, sequence, accuracy, completeness, currentness, merchantability, quality or fitness for any particular purpose of its index data and exclude any liability in connection therewith. STOXX, Deutsche Börse Group and their licensors, research partners or data providers are not providing investment advice through the publication of indices or in connection therewith. In particular, the inclusion of a company in an index, its weighting, or the exclusion of a company from an index, does not in any way reflect an opinion of STOXX, Deutsche Börse Group or their licensors, research partners or data providers on the merits of that company. Financial instruments based on the STOXX® indices, DAX® indices or on any other indices supported by STOXX are in no way sponsored, endorsed, sold or promoted by STOXX, Deutsche Börse Group or their licensors, research partners or data providers.

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

SIZE INDICES

STOXX® EASTERN EUROPE TOTAL MARKET MID INDEX

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
ORLEN	Energy	Poland	12.42
PKO BANK	Banks	Poland	10.41
PZU GROUP	Insurance	Poland	6.88
DINO POLSKA SA	Personal Care, Drug & Grocery Stores	Poland	6.38
PEKAO	Banks	Poland	6.23
KGHM	Basic Resources	Poland	5.05
ALLEGRO.EU	Consumer Products & Services	Poland	4.43
LPP	Consumer Products & Services	Poland	4.32
SANTANDER BANK POLSKA	Banks	Poland	3.95
ING BANK SLASKI BSK	Banks	Poland	1.94

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