

STOXX® EASTERN EUROPE TOTAL MARKET SMALL 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.

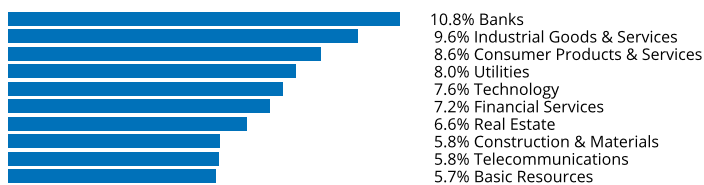
Key facts

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

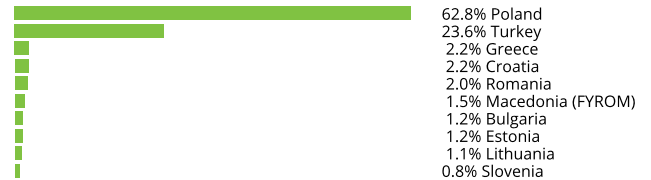
Descriptive statistics

Index	Market cap (EUR mn.)		Components (EUR mn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Eastern Europe Total Market Small Index	127,004.1	56,825.5	131.5	60.2	2618.5	0.8	4.6	0.0	N/A
STOXX Eastern Europe Total Market Index	597,279.5	255,181.6	424.6	88.2	9,441.1	0.8	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 Small Index	11.7	14.8	46.8	69.7	73.3	N/A	N/A	47.2	19.5	11.8
STOXX Eastern Europe Total Market Index	10.3	14.7	45.9	-22.4	-27.2	N/A	N/A	46.3	-8.2	-6.2
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Eastern Europe Total Market Small Index	10.2	15.1	15.0	18.2	18.4	N/A	N/A	2.6	1.0	0.6
STOXX Eastern Europe Total Market Index	11.1	16.8	16.7	37.7	33.1	N/A	N/A	2.3	-0.2	-0.2
Index to benchmark	Correlation					Tracking error (%)				
STOXX Eastern Europe Total Market Small Index	0.7	0.9	0.9	0.6	0.7	7.9	7.6	7.8	30.5	25.4
Index to benchmark	Beta					Annualized information ratio				
STOXX Eastern Europe Total Market Small Index	0.7	0.8	0.8	0.3	0.4	1.9	-0.0	0.0	0.5	0.4

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

² Based on EURIBOR1M

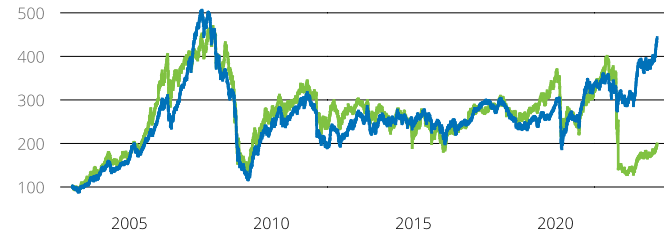
(EUR, net return), all data as of Jul. 31, 2023

SIZE INDICES

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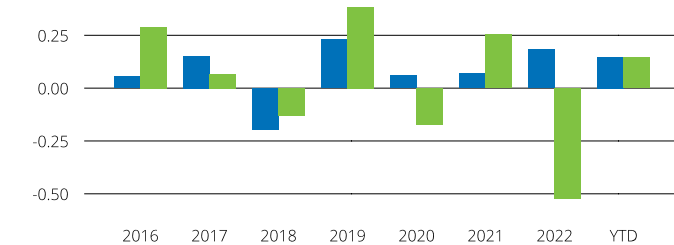
Fundamentals (for last 12 months)

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 Total Market Small Index	9.1	9.1	7.3	8.9	1.2	3.0	0.7	-320.5
STOXX Eastern Europe Total Market Index	6.7	7.3	6.2	7.3	1.4	3.9	0.9	7.7

Performance and annual returns⁴

— STOXX® Eastern Europe Total Market Small Index

— STOXX® Eastern Europe Total Market Index



■ STOXX® Eastern Europe Total Market Small Index

■ STOXX® Eastern Europe Total Market Index

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters	
Net Return	EUR	CH0042344736	EETMSR	EETMSR INDEX	.EETMSR
Net Return	EUR	CH0042344736	EETMSR	EETMSR INDEX	.EETMSR
Price	EUR	CH0042344728	EETMSP	EETMSP INDEX	.EETMSP
Price	EUR	CH0042344728	EETMSP	EETMSP INDEX	.EETMSP
Net Return	USD	CH0042344744	EETMSV	EETMSV INDEX	.EETMSV
Net Return	USD	CH0042344744	EETMSV	EETMSV INDEX	.EETMSV
Price	USD	CH0042344710	EETMSL	EETMSL INDEX	.EETMSL
Price	USD	CH0042344710	EETMSL	EETMSL INDEX	.EETMSL

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

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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

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
CD PROJECT SA	Consumer Products & Services	Poland	4.61
KRUK	Financial Services	Poland	3.07
PGE	Utilities	Poland	2.93
KETY	Basic Resources	Poland	2.67
MBANK	Banks	Poland	2.50
INTER CARS	Automobiles & Parts	Poland	2.34
BUDIMEX	Construction & Materials	Poland	2.10
ALIOR BANK	Banks	Poland	2.06
ORANGE POLSKA	Telecommunications	Poland	1.91
ASSECO POLAND	Technology	Poland	1.78

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