# STRATEGY INDICES STOXX® EMERGING MARKETS EX PK SELECT 100 EUR INDEX

# Index description

The STOXX Emerging Markets ex PK Select 100 Index is part of the STOXX® Select family of indices which captures the performance of stocks with low volatility and high dividends, derived from established STOXX benchmark indices. The component selection process first excludes all stocks whose previous 3- and 12-month historical volatilities are the highest. Among the remaining stocks, the stocks with the highest 12-month historical dividend yields are selected to be included in the index. The percentage of exclusion/inclusion at each step is the same. Those constituents are weighted according to the inverse of their volatility, with a cap at 10%. The indices are reviewed quarterly.

# **Key facts**

»Balanced approach between the different screenings.

»Lower volatility stocks receive the highest weights.

»Liquid benchmark.

»Improved tradability.

### **Descriptive statistics**

| Index   | Market  | Components (EUR bn.) |      |        | Component weight (%) |          | Turnover (%) |          |                |
|---|---------|----------------------|------|--------|----------------------|----------|--------------|----------|----------------|
|   | Full    | Free-float           | Mean | Median | Largest              | Smallest | Largest      | Smallest | Last 12 months |
| STOXX Emerging Markets ex PK Select 100 EUR Index | N/A     | 1.0                  | 0.0  | 0.0    | 0.0                  | 0.0      | 1.9          | 0.7      | 144.3          |
| STOXX Emerging Markets 1500 Index                 | 9,700.0 | 5,672.7              | 3.8  | 1.4    | 395.9                | 0.3      | 7.0          | 0.0      | 6.6            |

### Supersector weighting (top 10)

|   | Country weighting |   |
|---|-------------------|---|
| 20.6% Banks<br>15.8% Technology<br>13.1% Real Estate<br>6.9% Financial Services<br>5.6% Telecommunications<br>5.6% Insurance<br>4.5% Basic Resources<br>4.2% Industrial Goods & Services<br>4.0% Chemicals<br>3.7% Construction & Materials |                   | 32.6% Taiwan<br>18.4% China<br>14.2% South Korea<br>10.7% Thailand<br>7.3% Malaysia<br>6.2% South Africa<br>3.6% Brazil<br>2.0% Mexico<br>2.0% Indonesia<br>1.1% Czech Republic |

Country woighting

#### Risk and return figures<sup>1</sup>

|                                      |                                   |   | R   | eturn (%)   |  |   | An  | nualized ret  | turn (%)  |
|--------------------------------------|-----------------------------------|---|---|---|--|---|---|---|---|
| Last month                           | YTD                               | 1Y  | ЗY  | 5Y  | Last month   | YTD   | 1Y  | 3Y  | 5Y  |
| 3.2                                  | 11.6                              | 7.9   | 40.5  | 27.8  | N/A  | N/A   | 8.0   | 12.1  | 5.1   |
| 3.6                                  | 11.2                              | 4.7   | 37.4  | 31.3  | N/A  | N/A   | 4.7   | 11.3  | 5.7   |
| Annualized volatility (%) Annualized |                                   |   |   |   | alized Shar  | pe ratio <sup>2</sup>   |   |   |   |
| 11.1                                 | 10.2                              | 12.3  | 11.8  | 13.5  | N/A  | N/A   | 0.4   | 0.9   | 0.4   |
| 11.2                                 | 11.1                              | 13.5  | 13.7  | 16.1  | N/A  | N/A   | 0.2   | 0.7   | 0.3   |
| Correlation                          |                                   |   |   | Tracking  | error (%)  |   |   |   |   |
| 0.9                                  | 0.9                               | 0.9   | 0.8   | 0.9   | 4.0  | 5.0   | 5.6   | 7.3   | 7.3   |
| Beta Annualized info                 |                                   |   |   | zed informa   | ition rati   |   |   |   |   |
| 0.9                                  | 0.8                               | 0.8   | 0.7   | 0.7   | -1.0   | 0.1   | 0.5   | 0.0   | -0.2  |
|                                      | 3.2<br>3.6<br>11.1<br>11.2<br>0.9 | 3.2 11.6   3.6 11.2   11.1 10.2   11.2 11.1   0.9 0.9 | 3.2 11.6 7.9   3.6 11.2 4.7   11.1 10.2 12.3   11.2 11.1 13.5   0.9 0.9 0.9 | Last month YTD 1Y 3Y   3.2 11.6 7.9 40.5   3.6 11.2 4.7 37.4   Annualized vo   11.1 10.2 12.3 11.8   11.2 11.1 13.5 13.7   Co   0.9 0.9 0.9 0.8 | 3.2 11.6 7.9 40.5 27.8   3.6 11.2 4.7 37.4 31.3   Annualized volatility (%)   11.1 10.2 12.3 11.8 13.5   11.2 11.1 13.5 13.7 16.1   Correlation   Beta | Last month YTD 1Y 3Y 5Y Last month   3.2 11.6 7.9 40.5 27.8 N/A   3.6 11.2 4.7 37.4 31.3 N/A   Annualized volatility (%)   11.1 10.2 12.3 11.8 13.5 N/A   11.2 11.1 13.5 13.7 16.1 N/A   Correlation   0.9 0.9 0.9 0.8 0.9 4.0   Beta | Last month YTD 1Y 3Y 5Y Last month YTD   3.2 11.6 7.9 40.5 27.8 N/A N/A   3.6 11.2 4.7 37.4 31.3 N/A N/A   Annualized volatility (%)   11.1 10.2 12.3 11.8 13.5 N/A N/A   11.2 11.1 13.5 13.7 16.1 N/A N/A   Correlation   0.9 0.9 0.9 0.8 0.9 4.0 5.0   Beta | Last month YTD 1Y 3Y 5Y Last month YTD 1Y   3.2 11.6 7.9 40.5 27.8 N/A N/A 8.0   3.6 11.2 4.7 37.4 31.3 N/A N/A 4.7   Annualized volatility (%) Annuality (%) Annualized volatility (%) | Last month YTD 1Y 3Y 5Y Last month YTD 1Y 3Y   3.2 11.6 7.9 40.5 27.8 N/A N/A 8.0 12.1   3.6 11.2 4.7 37.4 31.3 N/A N/A 4.7 11.3   Annualized volatility (%) Annualized volatility (%)   International State State   11.1 10.2 12.3 11.8 13.5 N/A N/A 0.4 0.9   11.2 11.1 13.5 13.7 16.1 N/A N/A 0.2 0.7   Correlation Tracking   0.9 0.9 0.8 0.9 4.0 5.0 5.6 7.3   Beta Annualized information |

<sup>1</sup> For information on data calculation, please refer to STOXX <u>calculation reference guide</u> <sup>2</sup> Based on EURIBOR1M



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

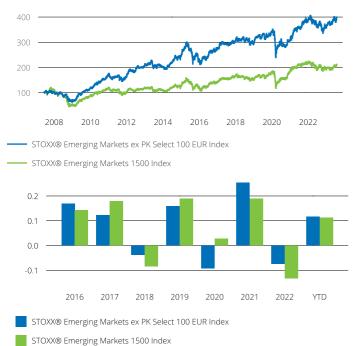
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# STOXX® EMERGING MARKETS EX PK SELECT 100 EUR INDEX

# Fundamentals (for last 12 months)

| Index   | Price/earnings<br>incl. negative |           | Price/earnings<br>excl. negative |           | Price/<br>book | Dividend<br>yield (%) <sup>3</sup> | Price/<br>sales | Price/<br>cash flow |
|---|----------------------------------|-----------|----------------------------------|-----------|----------------|------------------------------------|-----------------|---------------------|
|   | Trailing                         | Projected | Trailing                         | Projected | Trailing       | Trailing                           | Trailing        | Trailing            |
| STOXX Emerging Markets ex PK Select 100 EUR Index | 7.4                              | 7.0       | 7.2                              | 7.0       | 0.7            | 5.6                                | 0.3             | 11.4                |
| STOXX Emerging Markets 1500 Index                 | 0.1                              | 14.3      | 0.1                              | 13.5      | 1.6            | 3.2                                | 0.8             | 1.2                 |

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



# Methodology

The base universe is defined by the STOXX® Emerging Markets 1500, excluding Pakistani stocks. All stocks in it are screened for 12-month historical daily pricing data and 12-month historical dividend yield. If one or both values are not available for a stock, the company is removed from the base universe.

All remaining stocks are then ranked in ascending order in terms of volatility (maximum between the 3-month and 12-month historical volatility calculated in the currency of the Select index) and all stocks which do not belong to the top x% are excluded (x being calculated as the square root of the number of stocks in the base universe divided by the target number of stocks in the Select index).

All remaining stocks are then ranked in descending order in terms of 12month historical dividend yield and the top x% are selected to be included in the Select index. Those constituents are weighted according to the inverse of their volatility, with a cap at 10%. The composition is reviewed quarterly.

#### Versions and symbols

| Index        |     | ISIN         | Symbol    | Bloomberg | Reuters   |
|--------------|-----|--------------|-----------|-----------|-----------|
| Gross Return | EUR | CH0375115141 | EMXPSEGR  | _         | .EMXPSEGR |
| Net Return   | EUR | CH0375115158 | EMXPSER   |           | .EMXPSER  |
| Net Return   | EUR | CH0375115158 | EMXPSER   |           | .EMXPSER  |
| Price        | EUR | CH0375115182 | EMXPSEP   |           | .EMXPSEP  |
| Price        | EUR | CH0375115182 | EMXPSEP   |           | .EMXPSEP  |
| FILE         | EUK | CH0373113182 | EIVIAFSEF |           | .EIVIAF   |

Complete list available here: www.stoxx.com/data/vendor\_codes.html

#### Quick facts

| Weighting   | The base universe is defined by the STOXX® Emerging Markets                           |
|---|---|
| Cap factor  | _ 10%   |
| No. of components   | _ 100   |
| Review frequency  | Quarterly   |
| Calculation/distribution                                  | Price: realtime (every 15 seconds); net and gross return: end-of-day                  |
| Calculation hours   | Realtime: 00:0122:00 CET  |
| Base value/base date                                      | 100 as of Jun. 18, 2007   |
| History   | Available from Jun. 18, 2007  |
| Inception date  | Aug. 9, 2017  |
| To learn more about the ince see our data vendor code she | ption date, the currency, the calculation hours and historical values, please<br>set. |

#### CONTACT DETAILS

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

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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 customization in almost unlimited forms for example in terms of component selection, weighting schemes and personalized calculation methodologies.

<sup>3</sup> gr. div. yield is calculated as gr. return index return minus price index return <sup>4</sup> STOXX data from Jun. 18, 2007 to Jul. 31, 2023

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# Top 10 Components<sup>5</sup>

| Company                 | Supersector                  | Country  | Weight (%) |
|-------------------------|------------------------------|----------|------------|
| Malayan Banking Bhd     | Banks                        | Malaysia | 1.87       |
| RHB BANK BHD            | Banks                        | Malaysia | 1.58       |
| CIMB Group Holdings Bhd | Banks                        | Malaysia | 1.53       |
| Huaku                   | Real Estate                  | Taiwan   | 1.34       |
| PTT PCL                 | Energy                       | Thailand | 1.32       |
| LAO FENG XIANG 'B'      | Consumer Products & Services | China    | 1.26       |
| Highwealth Const        | Real Estate                  | Taiwan   | 1.23       |
| Shinkong Syn Fib        | Chemicals                    | Taiwan   | 1.22       |
| QUALITY HOUSES          | Real Estate                  | Thailand | 1.20       |
| Genting Malaysia BHD    | Travel & Leisure             | Malaysia | 1.20       |

 $^{\rm 5}$  Based on the composition as of Jul. 31, 2023