

STOXX® EMERGING MARKETS 800 LO INDEX

Index description

The STOXX Emerging Markets 800 LO (Liquidity Optimized) Index is derived from the STOXX® Emerging Markets 1500 Index. With a coverage of about 80% of emerging equity markets free-float market cap, the STOXX Emerging Markets 800 LO offers broad, yet liquid access to emerging markets, thus ensuring easy tradability. The weighting scheme aims to improve tradability further by underweighting companies that are illiquid relative to their market cap.

The index represents large- and mid-capitalization companies across 20 countries: Brazil, Chile, China, Colombia, Egypt, Greece, India, Indonesia, Malaysia, Mexico, Pakistan, Philippines, Poland, Russia, South Africa, South Korea, Taiwan, Thailand, Turkey, and Vietnam.

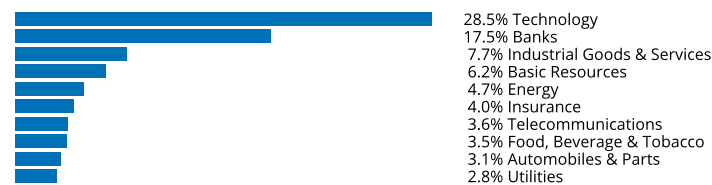
Key facts

- » Broad and liquid benchmark for emerging markets with a fixed number of components
- » Improved tradability achieved by underweighting components that are illiquid relative to their market cap
- » Covers markets that are represented by their local shares traded on the respective local stock Exchange
- » Index components selected by free-float market cap and average daily traded value
- » Buffer rule to reduce turnover

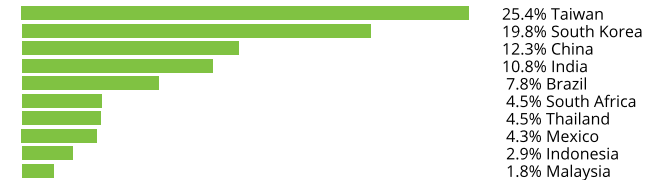
Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Emerging Markets 800 LO Index	7,767.8	4,752.1	5.9	2.8	436.5	0.8	9.2	0.0	15.1
STOXX Emerging Markets Total Market Index	12,061.6	6,863.4	1.7	0.3	436.5	0.0	6.4	0.0	5.9

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 Emerging Markets 800 LO Index	5.1	16.2	13.7	21.3	18.2	N/A	N/A	13.8	6.7	3.4
STOXX Emerging Markets Total Market Index	4.8	14.7	13.4	29.1	24.1	N/A	N/A	13.5	9.0	4.5
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Emerging Markets 800 LO Index	12.5	11.9	14.7	15.3	17.3	N/A	N/A	0.8	0.4	0.2
STOXX Emerging Markets Total Market Index	10.6	10.4	13.3	14.4	16.6	N/A	N/A	0.8	0.6	0.3
Index to benchmark	Correlation					Tracking error (%)				
STOXX Emerging Markets 800 LO Index	1.0	1.0	1.0	1.0	1.0	2.5	2.5	2.6	2.1	2.2
Index to benchmark	Beta					Annualized information ratio				
STOXX Emerging Markets 800 LO Index	1.2	1.1	1.1	1.1	1.0	1.7	0.3	-0.2	-1.1	-0.5

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

² Based on EURIBOR1M

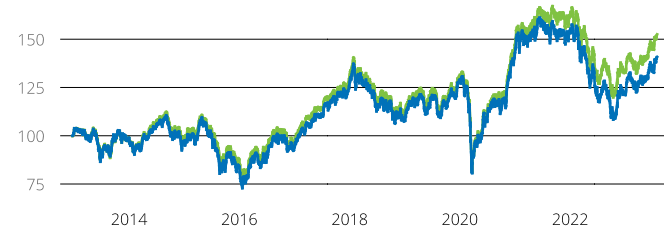
(USD, gross return), all data as of Jul. 31, 2023

BENCHMARK INDICES

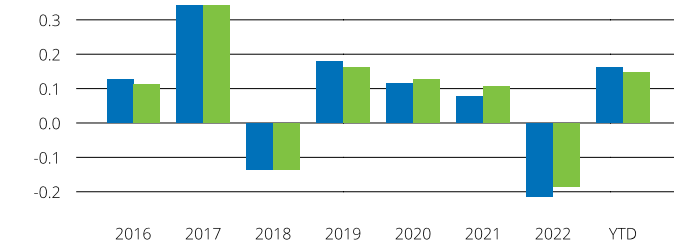
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Fundamentals (for last 12 months)

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 Emerging Markets 800 LO Index	0.1	13.3	0.0	12.5	1.5	4.0	0.7	0.8
STOXX Emerging Markets Total Market Index	0.1	14.1	0.1	13.3	1.5	3.5	0.7	1.2

Performance and annual returns⁴

— STOXX® Emerging Markets 800 LO Index
— STOXX® Emerging Markets Total Market Index



■ STOXX® Emerging Markets 800 LO Index
■ STOXX® Emerging Markets Total Market Index

Methodology

The STOXX Emerging Markets 800 LO Index universe is defined by the STOXX Emerging Markets 1500 Index. All companies from the universe with an average daily traded value greater than or equal to EUR 0.5 million are eligible for inclusion in the index. The largest 800 companies are then selected, taking into account the 720/880 buffer rule.

The index is weighted by free-float market cap. A capping factor is applied in order to underweight companies that are illiquid relative to their market cap.

A detailed description of the index methodology can be accessed in the index rulebook:

<http://www.stoxx.com/indices/rulebooks.html>

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0375727143	SX80EGR		.SX80EGR
Gross Return EUR	CH0375727143	SX80EGR		.SX80EGR
Net Return EUR	CH0375727192	SX80ER		.SX80ER
Net Return EUR	CH0375727192	SX80ER		.SX80ER
Price EUR	CH0375727150	SX80EP		.SX80EP
Price EUR	CH0375727150	SX80EP		.SX80EP
Gross Return USD	CH0375727168	SX80EGV		.SX80EGV
Gross Return USD	CH0375727168	SX80EGV		.SX80EGV
Net Return USD	CH0375727184	SX80EV		.SX80EV
Net Return USD	CH0375727184	SX80EV		.SX80EV

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

Quick facts

Weighting	Free-float market cap
Cap factor	Liquidity optimized / 10%
No. of components	800
Review frequency	Quarterly (Mar., Jun., Sep., Dec.)

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

³ gr. div. yield is calculated as gr. return index return minus price index return

⁴ STOXX data from Dec. 21, 2012 to Jul. 31, 2023

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

STOXX® EMERGING MARKETS 800 LO INDEX

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
TSMC	Technology	Taiwan	9.19
Samsung Electronics Co Ltd	Technology	South Korea	5.94
CHINA CONSTRUCTION BANK CORP H	Banks	China	1.20
Vale SA	Basic Resources	Brazil	1.18
SK HYNIX INC	Technology	South Korea	1.10
PING AN INSUR GP CO. OF CN 'H'	Insurance	China	0.95
Hon Hai Precision Industry Co	Technology	Taiwan	0.88
POSCO HOLDINGS	Basic Resources	South Korea	0.81
Naspers Ltd	Technology	South Africa	0.79
ICBC H	Banks	China	0.75

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