

# STOXX® BALKAN TOTAL MARKET INDEX

## Index description

The STOXX Total Market Indices (TMI) cover 95% of the free-float market cap of the relevant investable stock universe by region or country. The STOXX Global TMI serves as the basis for all regional and country TMI indices. All TMI indices offer exposure to global equity markets with the broadest diversification within the STOXX equity universe in terms of regions, currencies and sectors.

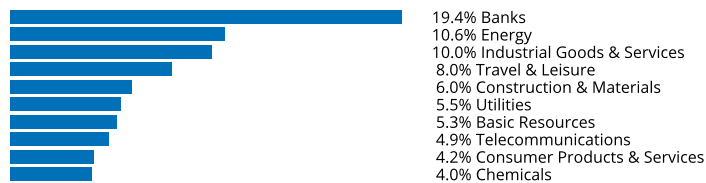
## Key facts

» With 95% coverage of the free-float market cap of the relevant investable stock universe per region, the index forms a unique benchmark for a truly global investment approach

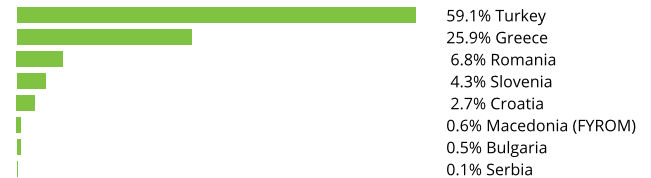
## Descriptive statistics

| Index                           | Market cap (USD bn.) |            | Components (USD bn.) |        |         |          | Component weight (%) |          | Turnover (%)   |
|---------------------------------|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
|                                 | Full                 | Free-float | Mean                 | Median | Largest | Smallest | Largest              | Smallest | Last 12 months |
| STOXX Balkan Total Market Index | 398.5                | 155.4      | 0.4                  | 0.1    | 6.1     | 0.0      | 3.9                  | 0.0      | 7.6            |
| 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 figures<sup>1</sup>

| Index returns                   | Return (%)                |      |      |      |      | Annualized return (%)                |      |      |      |      |
|---------------------------------|---------------------------|------|------|------|------|--------------------------------------|------|------|------|------|
|                                 | Last month                | YTD  | 1Y   | 3Y   | 5Y   | Last month                           | YTD  | 1Y   | 3Y   | 5Y   |
| STOXX Balkan Total Market Index | 14.8                      | 7.5  | 69.9 | 82.3 | 65.9 | N/A                                  | N/A  | 70.6 | 22.4 | 10.8 |
| 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 <sup>2</sup> |      |      |      |      |
| STOXX Balkan Total Market Index | 18.3                      | 25.3 | 23.9 | 25.3 | 25.4 | N/A                                  | N/A  | 2.2  | 0.8  | 0.4  |
| 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 Balkan Total Market Index | -0.0                      | 0.3  | 0.4  | 0.5  | 0.6  | 24.8                                 | 26.0 | 24.2 | 22.5 | 21.3 |
| Index to benchmark              | Beta                      |      |      |      |      | Annualized information ratio         |      |      |      |      |
| STOXX Balkan Total Market Index | -0.1                      | 0.4  | 0.5  | 0.7  | 0.7  | 5.2                                  | -0.6 | 1.4  | 0.4  | 0.2  |

<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide.

<sup>2</sup> Based on EURIBOR1M

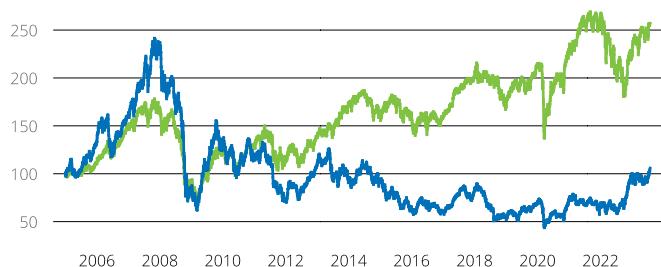
(USD, net return), all data as of Jul. 31, 2023

## TOTAL MARKET INDICES

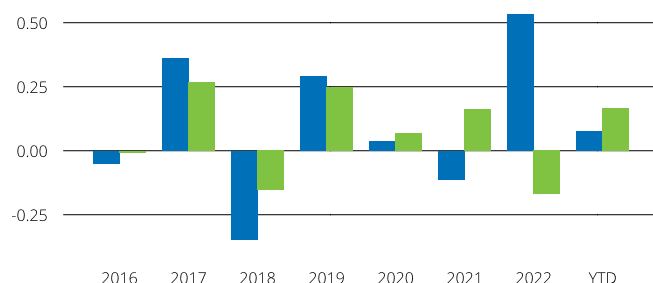
## STOXX® BALKAN TOTAL MARKET INDEX

## 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 Balkan Total Market Index | 6.6                              | 7.2       | 6.4                              | 7.1       | 1.7            | 4.1                                | 1.0             | -9.5                |
| STOXX Europe Total Market Index | 20.0                             | 13.5      | 14.0                             | 13.1      | 1.9            | 3.1                                | 1.1             | 5.9                 |

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

— STOXX® Balkan Total Market Index — STOXX® Europe Total Market Index



■ STOXX® Balkan Total Market Index ■ STOXX® Europe Total Market Index

## Methodology

The STOXX Global TMI Index comprises all shares of the eligible STOXX universe. The other regional TMI indices consist of components of the relevant Total Market Country indices. The detailed methodology including the calculation formula can be found in our rulebook: [www.stoxx.com/indices/rulebooks.html](http://www.stoxx.com/indices/rulebooks.html)

## Versions and symbols

| Index          | ISIN         | Symbol | Bloomberg   | Reuters |
|----------------|--------------|--------|-------------|---------|
| Net Return EUR | CH0042895331 | SXBXR  | SXBXR INDEX | .SXBXR  |
| Net Return EUR | CH0042895331 | SXBXR  | SXBXR INDEX | .SXBXR  |
| Price EUR      | CH0042895323 | SXBXP  | SXBXP INDEX | .SXBXP  |
| Price EUR      | CH0042895323 | SXBXP  | SXBXP INDEX | .SXBXP  |
| Net Return USD | CH0042895349 | SXBVX  | SXBVX INDEX | .SXBVX  |
| Net Return USD | CH0042895349 | SXBVX  | SXBVX INDEX | .SXBVX  |
| Price USD      | CH0042895315 | SXBXL  | SXBXL INDEX | .SXBXL  |
| Price USD      | CH0042895315 | SXBXL  | SXBXL INDEX | .SXBXL  |

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://www.stoxx.com/data/vendor_codes.html)

## Quick facts

|                   |                                    |
|-------------------|------------------------------------|
| Weighting         | Free-float market cap              |
| Cap factor        | No                                 |
| 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.

<sup>3</sup> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Dec. 31, 2004 to Jul. 31, 2023

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

## STOXX® BALKAN TOTAL MARKET INDEX

Top 10 Components<sup>5</sup>

| <b>Company</b>               | <b>Supersector</b>                   | <b>Country</b> | <b>Weight (%)</b> |
|------------------------------|--------------------------------------|----------------|-------------------|
| TURK HAVA YOLLARI            | Travel & Leisure                     | Turkey         | 3.93              |
| KOC HLDG                     | Energy                               | Turkey         | 3.51              |
| MYTILINEOS                   | Industrial Goods & Services          | Greece         | 2.82              |
| EUROBANK ERGASIAS SRV & HLDG | Banks                                | Greece         | 2.78              |
| NATIONAL BANK OF GREECE      | Banks                                | Greece         | 2.42              |
| BCA TRANSILVANIA             | Banks                                | Romania        | 2.37              |
| ALPHA SERVICES AND HOLDINGS  | Banks                                | Greece         | 2.34              |
| BIM BIRLESIK MAGAZALAR       | Personal Care, Drug & Grocery Stores | Turkey         | 2.31              |
| TURKIYE PETROL RAFIN.        | Energy                               | Turkey         | 2.25              |
| KRKA                         | Health Care                          | Slovenia       | 2.18              |

<sup>5</sup> Based on the composition as of Jul. 31, 2023