

# STOXX® EMERGING MARKETS 1500 INDEX

## Index description

STOXX global benchmark indices provide a broad yet liquid representation of different regions and countries. The indices are derived from their respective Total Market Index (TMI). They are weighted according to free-float market cap and cover about 95% of the free-float market cap of the relevant region or country.

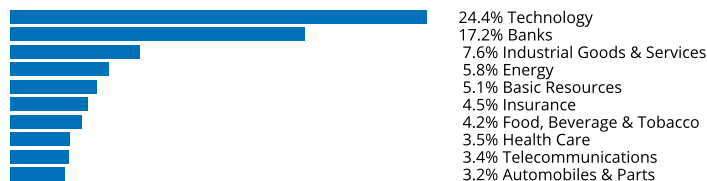
## Key facts

- » Broad and liquid benchmarks for market regions and countries worldwide
- » Broad number of components
- » Serve as benchmarks for their respective regions/actively managed funds
- » Serve as an underlying for a variety of financial products, are used for academic research and receive wide media coverage

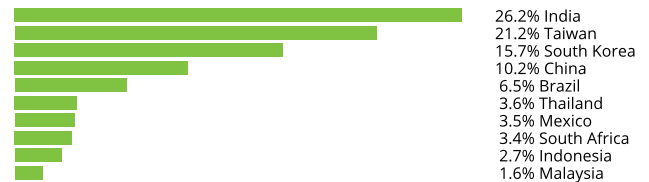
## Descriptive statistics

| 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 1500 Index         | 10,251.9             | 6,007.9    | 4.0                  | 1.5    | 449.0   | 0.3      | 7.5                  | 0.0      | 6.6            |
| STOXX Emerging Markets Total Market Index | 11,541.9             | 6,587.7    | 1.6                  | 0.3    | 449.0   | 0.0      | 6.8                  | 0.0      | 5.9            |

## 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 Emerging Markets 1500 Index         | 3.6                       | 9.7  | 11.9 | 32.1 | 22.7 | N/A                                  | N/A  | 12.0 | 9.8  | 4.2  |
| STOXX Emerging Markets Total Market Index | 3.6                       | 9.5  | 12.1 | 32.9 | 22.7 | N/A                                  | N/A  | 12.2 | 10.0 | 4.2  |
| Index volatility and risk                 | Annualized volatility (%) |      |      |      |      | Annualized Sharpe ratio <sup>2</sup> |      |      |      |      |
| STOXX Emerging Markets 1500 Index         | 9.5                       | 10.5 | 13.6 | 14.6 | 16.7 | N/A                                  | N/A  | 0.6  | 0.6  | 0.3  |
| STOXX Emerging Markets Total Market Index | 9.2                       | 10.4 | 13.5 | 14.5 | 16.6 | N/A                                  | N/A  | 0.6  | 0.6  | 0.3  |
| Index to benchmark                        | Correlation               |      |      |      |      | Tracking error (%)                   |      |      |      |      |
| STOXX Emerging Markets 1500 Index         | 1.0                       | 1.0  | 1.0  | 1.0  | 1.0  | 2.8                                  | 1.3  | 1.0  | 0.7  | 0.6  |
| Index to benchmark                        | Beta                      |      |      |      |      | Annualized information ratio         |      |      |      |      |
| STOXX Emerging Markets 1500 Index         | 1.0                       | 1.0  | 1.0  | 1.0  | 1.0  | -3.4                                 | -1.0 | -1.0 | -0.7 | -0.3 |

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

<sup>2</sup> Based on EURIBOR1M

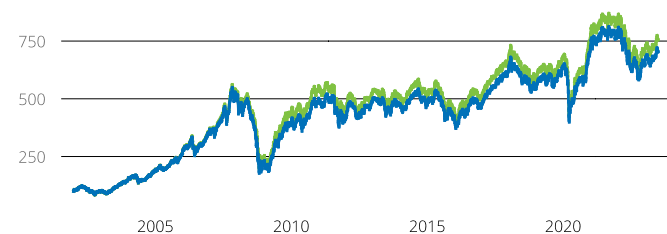
(USD, gross return), all data as of Jun. 30, 2023

## BROAD INDICES

## STOXX® EMERGING MARKETS 1500 INDEX

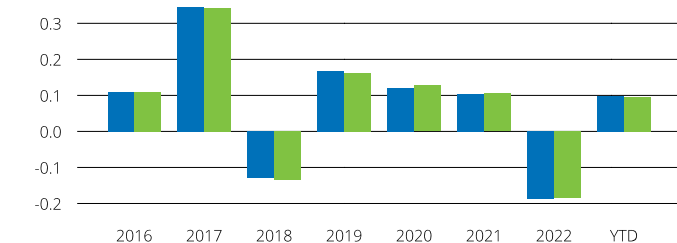
## Fundamentals (for last 12 months)

| 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 1500 Index         | 13.6                             | 13.8      | 12.1                             | 13.1      | 1.6            | 3.5                                | 0.8             | 1.2                 |
| STOXX Emerging Markets Total Market Index | 13.6                             | 13.6      | 11.6                             | 12.9      | 1.5            | 3.6                                | 0.7             | 1.2                 |

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

— STOXX® Emerging Markets 1500 Index

— STOXX® Emerging Markets Total Market Index



■ STOXX® Emerging Markets 1500 Index

■ STOXX® Emerging Markets Total Market Index

## Methodology

The universe is the relevant Total Market Index (TMI). All stocks in the index universe are ranked by free-float market cap to produce the index selection list. Target coverage: 95% of the free-float market cap of the index universe. 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   |
|------------------|--------------|----------|----------------|-----------|
| Gross Return EUR | CH0149412840 | EDE15BGR | EDE15BGR INDEX | .EDE15BGR |
| Net Return EUR   | CH0149412865 | EDE15BR  | EDE15BR INDEX  | .EDE15BR  |
| Net Return EUR   | CH0149412865 | EDE15BR  | EDE15BR INDEX  | .EDE15BR  |
| Price EUR        | CH0149412881 | EDE15BP  | EDE15BP INDEX  | .EDE15BP  |
| Price EUR        | CH0149412881 | EDE15BP  | EDE15BP INDEX  | .EDE15BP  |
| Gross Return USD | CH0149412857 | EDE15BGV | EDE15BGV INDEX | .EDE15BGV |
| Net Return USD   | CH0149412873 | EDE15BV  | EDE15BV INDEX  | .EDE15BV  |
| Net Return USD   | CH0149412873 | EDE15BV  | EDE15BV INDEX  | .EDE15BV  |
| Price USD        | CH0149412899 | EDE15BL  | EDE15BL INDEX  | .EDE15BL  |
| Price USD        | CH0149412899 | EDE15BL  | EDE15BL INDEX  | .EDE15BL  |

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        | 20%  |
| No. of components | Fixed component (exact number indicated in index name) |
| Review frequency  | Quarterly, in 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> gr. div. yield is calculated as gr. return index return minus price index return

<sup>4</sup> STOXX data from Dec. 27, 2001 to Jun. 30, 2023

(USD, gross return), all data as of Jun. 30, 2023

## STOXX® EMERGING MARKETS 1500 INDEX

Top 10 Components<sup>5</sup>

| <b>Company</b>                 | <b>Supersector</b> | <b>Country</b> | <b>Weight (%)</b> |
|--------------------------------|--------------------|----------------|-------------------|
| TSMC                           | Technology         | Taiwan         | 7.47              |
| Samsung Electronics Co Ltd     | Technology         | South Korea    | 4.70              |
| Reliance Industries Ltd        | Energy             | India          | 2.05              |
| HDFC Bank Ltd                  | Banks              | India          | 1.53              |
| ICICI Bank Ltd                 | Banks              | India          | 1.24              |
| Housing Development Finance Co | Insurance          | India          | 1.05              |
| CHINA CONSTRUCTION BANK CORP H | Banks              | China          | 1.05              |
| Infosys Ltd                    | Technology         | India          | 1.04              |
| Vale SA                        | Basic Resources    | Brazil         | 0.85              |
| SK HYNIX INC                   | Technology         | South Korea    | 0.78              |

<sup>5</sup> Based on the composition as of Jun. 30, 2023

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