

# STOXX® EMERGING MARKETS INDEX

## Index description

The STOXX Emerging Markets Index is a market cap weighted index designed to represent the performance of the large and mid cap companies from emerging markets covering approximately 85% of investable market capitalization. It follows a robust and modular framework which enables investors to utilize this index for a variety of investment objectives whilst using a consistent approach. It is derived from the STOXX World Equity Index series and its countries follow the STOXX World Country Classification Framework.

## Key facts

- »Broad, yet liquid coverage of Large and Mid cap companies that supports clients' global investment decisions whilst avoiding home biases.
- »A consistent and transparent methodology which fully embraces global standards of governance.
- »Can serve as a basis for numerous derived strategies.
- »Constructed using STOXX World Methodology.
- »Its countries follow the STOXX World Country classification framework.

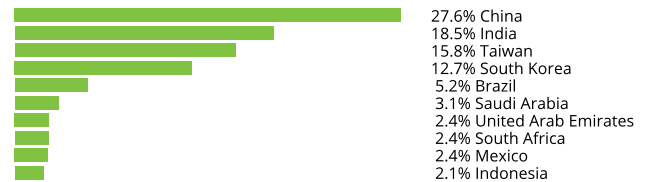
## Descriptive statistics

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 Index	12,860.9	7,118.3	3.8	1.1	449.0	0.0	6.3	0.0	23.3
STOXX World AC Index	76,487.4	64,419.6	17.8	3.5	2,903.0	0.0	4.5	0.0	4.8

## 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 Emerging Markets Index	3.9	5.6	2.4	6.6	6.0	N/A	N/A	2.4	2.1	1.2
STOXX World AC Index	5.7	13.8	16.4	35.3	46.2	N/A	N/A	16.3	10.6	7.9
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX Emerging Markets Index	12.2	12.2	15.5	17.0	17.9	N/A	N/A	-0.1	0.1	0.1
STOXX World AC Index	10.4	11.3	15.4	14.8	17.4	N/A	N/A	0.8	0.7	0.4
Index to benchmark	Correlation					Tracking error (%)				
STOXX Emerging Markets Index	0.8	0.5	0.4	0.5	0.6	7.8	12.0	17.2	15.5	15.0
Index to benchmark	Beta					Annualized information ratio				
STOXX Emerging Markets Index	0.9	0.5	0.4	0.6	0.7	-2.7	-1.3	-0.9	-0.6	-0.5

<sup>1</sup> For information on data calculation, please refer to [STOXX calculation reference guide](#).

<sup>2</sup> Based on EURIBOR1M

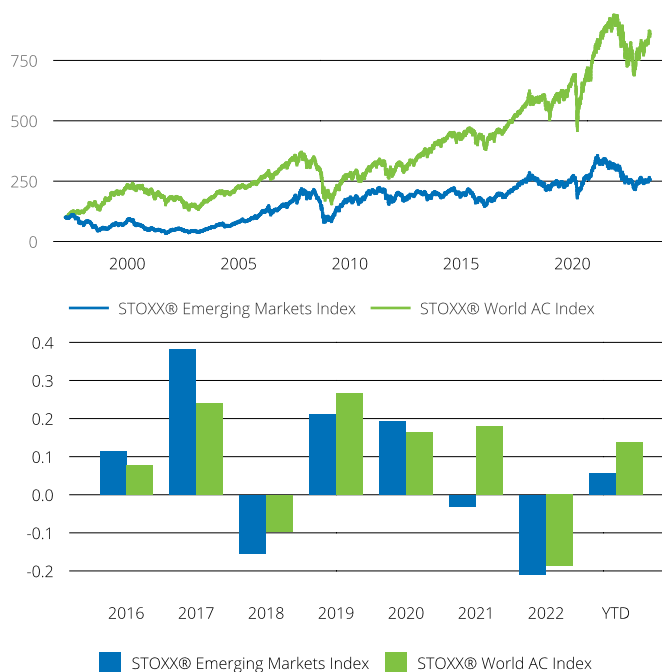
(USD, gross return), all data as of Jun. 30, 2023

## STOXX INDICES

## STOXX® EMERGING MARKETS INDEX

## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Emerging Markets Index	13.3	12.8	11.9	12.2	1.6	3.0	0.8	1.3
STOXX World AC Index	22.3	17.7	18.5	17.2	0.1	2.6	1.6	8.5

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

## Methodology

The STOXX Emerging Markets Index is a market cap weighted index designed to represent the performance of the large and mid cap companies from emerging markets covering approximately 85% of investable market capitalization. It follows a robust and modular framework which enables investors to utilize this index for a variety of investment objectives whilst using a consistent approach. It is derived from the STOXX World Equity Index series and its countries follow the STOXX World Country Classification Framework.

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return AUD	CH1169654535	SWEGAU		.SWEGAU
Net Return AUD	CH1169654527	SWERAU		.SWERAU
Price AUD	CH1169654519	SWEPAA		.SWEPAA
Gross Return CAD	CH1169654592	SWEGCA		.SWEGCA
Net Return CAD	CH1169654584	SWERCA		.SWERCA
Price CAD	CH1169654576	SWEPKA		.SWEPKA
Gross Return CHF	CH1169654568	SWEGCH		.SWEGCH
Net Return CHF	CH1169654550	SWERCH		.SWERCH
Price CHF	CH1169654543	SWEPCH		.SWEPCH
Gross Return EUR	CH1169654410	SWEGR		.SWEGR

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 capitalization
Cap factor	N/A
No. of components	Variable
Review frequency	Semi Annual
Calculation/distribution	Realtime 15 sec
Calculation hours	00:00:01 22:15:00
Base value/base date	1000 as of March. 21, 1997
History	Available from Mar. 21, 1997
Inception date	July. 25, 2022

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.

<sup>3</sup> gr. div. yield is calculated as gr. return index return minus price index return

<sup>4</sup> STOXX data from Mar. 21, 1997 to Jun. 30, 2023

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

## STOXX® EMERGING MARKETS INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
TSMC	Technology	Taiwan	6.31
Samsung Electronics Co Ltd	Technology	South Korea	3.96
TENCENT HOLDINGS	Technology	China	3.73
ALIBABA GROUP HOLDING	Retail	China	2.67
Reliance Industries Ltd	Energy	India	1.73
HDFC Bank Ltd	Banks	India	1.20
INTERNATIONAL HOLDINGS	Financial Services	United Arab	1.10
MEITUAN	Technology	China	1.00
Housing Development Finance Co	Insurance	India	0.89
CHINA CONSTRUCTION BANK CORP H	Banks	China	0.89

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

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