

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.

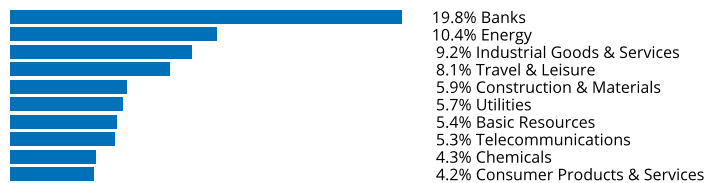
Key facts

» 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

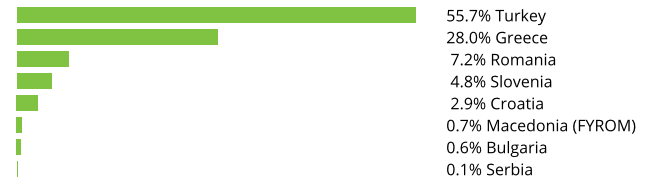
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Balkan Total Market Index	315.6	124.2	0.3	0.1	4.8	0.0	3.8	0.0	7.6
STOXX Europe Total Market Index	14,274.2	10,710.7	5.6	0.8	294.3	0.0	2.7	0.0	2.8

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 Balkan Total Market Index	-2.6	-8.4	43.9	61.7	48.9	N/A	N/A	44.3	17.5	8.4
STOXX Europe Total Market Index	2.3	10.5	15.8	37.7	35.8	N/A	N/A	15.9	11.3	6.4
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Balkan Total Market Index	18.6	25.4	22.1	23.8	24.3	N/A	N/A	1.5	0.7	0.3
STOXX Europe Total Market Index	10.4	12.4	14.6	15.8	17.9	N/A	N/A	0.8	0.7	0.4
Index to benchmark	Correlation					Tracking error (%)				
STOXX Balkan Total Market Index	0.3	0.2	0.2	0.4	0.5	18.4	26.0	23.5	22.3	21.4
Index to benchmark	Beta					Annualized information ratio				
STOXX Balkan Total Market Index	0.5	0.4	0.4	0.6	0.7	-3.2	-1.5	0.9	0.2	0.0

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

² Based on EURIBOR1M

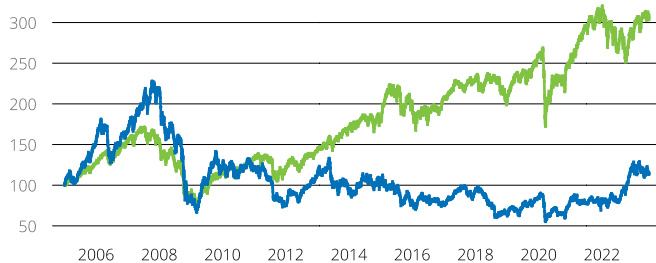
(EUR, net return), all data as of Jun. 30, 2023

TOTAL MARKET INDICES

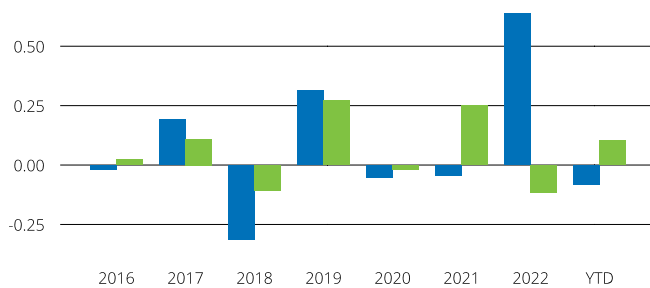
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Fundamentals (for last 12 months)

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 Balkan Total Market Index	5.6	6.5	5.5	6.4	1.5	4.1	0.8	-14.1
STOXX Europe Total Market Index	18.3	13.2	13.5	12.9	1.8	3.0	1.1	7.1

Performance and annual returns⁴

— 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

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	SXBV	SXBV INDEX	.SXBV
Net Return USD	CH0042895349	SXBV	SXBV INDEX	.SXBV
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

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.

³ Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Dec. 31, 2004 to Jun. 30, 2023

(EUR, net return), all data as of Jun. 30, 2023

TOTAL MARKET INDICES

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
TURK HAVA YOLLARI	Travel & Leisure	Turkey	3.85
KOC HLDG	Energy	Turkey	3.20
EUROBANK ERGASIAS SRV & HLDG	Banks	Greece	3.00
MYTILINEOS	Industrial Goods & Services	Greece	2.73
NATIONAL BANK OF GREECE	Banks	Greece	2.61
KRKA	Health Care	Slovenia	2.57
ALPHA SERVICES AND HOLDINGS	Banks	Greece	2.43
OTE	Telecommunications	Greece	2.42
BCA TRANSILVANIA	Banks	Romania	2.38
OPAP	Travel & Leisure	Greece	2.34

⁵ Based on the composition as of Jun. 30, 2023