

STOXX® EASTERN EUROPE 300 BANKS INDEX

Index description

The STOXX Supersector indices track supersectors of the relevant benchmark index. There are 20 supersectors according to the Industry Classification Benchmark (ICB). Companies are categorized according to their primary source of revenue. The following supersectors are available:

Technology, Telecommunications, Health Care, Banks, Financial Services, Insurance, Real Estate, Automobiles and Parts, Consumer Products and Services, Media, Retail, Travel and Leisure, Food, Beverage and Tobacco, Personal Care, Drug and Grocery Stores, Construction and Materials, Industrial Goods and Services, Basic Resources, Chemicals, Energy, Utilities.

Key facts

»Categorization according to their primary source of revenue guarantees an accurate classification of companies in their respective business environments

»Component capping ensures that no component can dominate the index

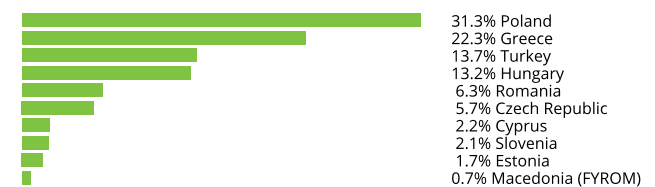
Descriptive statistics

Index	Market cap (USD mn.)		Components (USD mn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Eastern Europe 300 Banks Index	114,599.0	56,700.1	1575.0	952.5	7503.9	78.7	13.2	0.1	5.2
STOXX Eastern Europe Total Market Index	572,785.2	242,482.9	411.7	87.5	8,231.0	0.8	3.4	0.0	N/A

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 Eastern Europe 300 Banks Index	1.4	12.1	26.2	-10.8	-37.2	N/A	N/A	26.4	-3.8	-9.0
STOXX Eastern Europe Total Market Index	-1.0	1.4	24.5	-36.7	-40.1	N/A	N/A	24.7	-14.3	-9.9
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Eastern Europe 300 Banks Index	22.7	23.9	27.9	36.1	33.4	N/A	N/A	0.7	-0.1	-0.3
STOXX Eastern Europe Total Market Index	18.8	20.5	21.8	39.8	34.7	N/A	N/A	0.9	-0.4	-0.3
Index to benchmark	Correlation					Tracking error (%)				
STOXX Eastern Europe 300 Banks Index	0.8	0.8	0.9	0.9	0.9	12.1	13.4	12.8	17.8	15.6
Index to benchmark	Beta					Annualized information ratio				
STOXX Eastern Europe 300 Banks Index	1.0	1.0	1.1	0.8	0.9	2.2	1.8	0.2	0.4	-0.1

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

² Based on EURIBOR1M

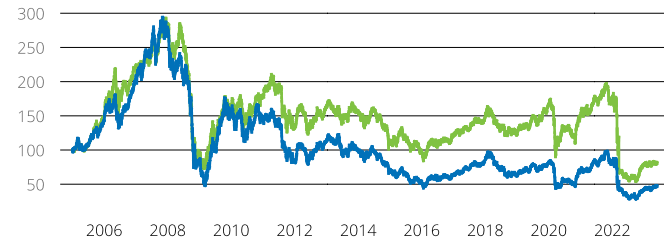
(USD, net return), all data as of May 31, 2023

SUPERSECTOR INDICES

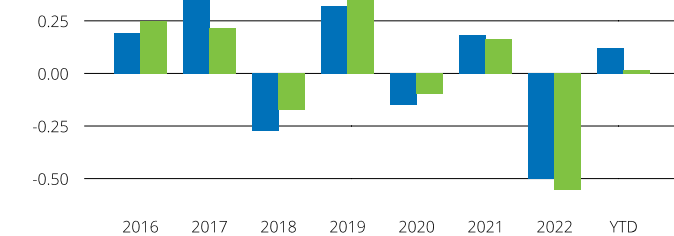
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Fundamentals (for last 12 months)

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 Eastern Europe 300 Banks Index	4.3	4.9	4.1	4.9	0.8	4.6	1.4	N/A
STOXX Eastern Europe Total Market Index	5.4	6.3	5.0	6.2	1.2	3.6	0.7	5.2

Performance and annual returns⁴

— STOXX® Eastern Europe 300 Banks Index
— STOXX® Eastern Europe Total Market Index



■ STOXX® Eastern Europe 300 Banks Index
■ STOXX® Eastern Europe Total Market Index

Methodology

Indices from the relevant benchmark index are categorized according to their primary source of revenue. The largest stocks in each supersector are chosen according to free-float market cap. The detailed methodology including the calculation formula can be found in our rulebook : <http://www.stoxx.com/indices/rulebooks.html>

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Net Return EUR	CH0042345154	EE830R	EE830R INDEX	.EE830R
Net Return EUR	CH0042345154	EE830R	EE830R INDEX	.EE830R
Price EUR	CH0042345147	EE830P	EE830P INDEX	.EE830P
Price EUR	CH0042345147	EE830P	EE830P INDEX	.EE830P
Net Return USD	CH0042345162	EE830V	EE830V INDEX	.EE830V
Net Return USD	CH0042345162	EE830V	EE830V INDEX	.EE830V
Price USD	CH0042345121	EE830L	EE830L INDEX	.EE830L
Price USD	CH0042345121	EE830L	EE830L INDEX	.EE830L

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

Quick facts

Weighting	Free-float market cap
Cap factor	None except for the STOXX Europe 600 Supersectors, where the
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 May 31, 2023

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

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
OTP BANK	Banks	Hungary	13.23
PKO BANK	Banks	Poland	11.41
PEKAO	Banks	Poland	7.04
EUROBANK ERGASIAS SRV & HLDG	Banks	Greece	6.78
NATIONAL BANK OF GREECE	Banks	Greece	5.95
ALPHA SERVICES AND HOLDINGS	Banks	Greece	5.57
BCA TRANSILVANIA	Banks	Romania	5.06
SANTANDER BANK POLSKA	Banks	Poland	4.65
AKBANK	Banks	Turkey	4.15
KOMERCNI BANKA	Banks	Czech Republic	3.94

⁵ Based on the composition as of May 31, 2023
