

STOXX® EASTERN EUROPE SMALL 100 INDEX

Index description

The STOXX Size indices have a fixed number of components and are designed to provide a broad yet liquid representation of large, mid and small caps in their respective regions or countries. The total number of index components is indicated in the index name. Each size segment contains a third of the total number, meaning that each size segment has an equal number of stocks. For example, the STOXX Europe 600 Size Index contains 200 large, 200 mid and 200 small stocks.

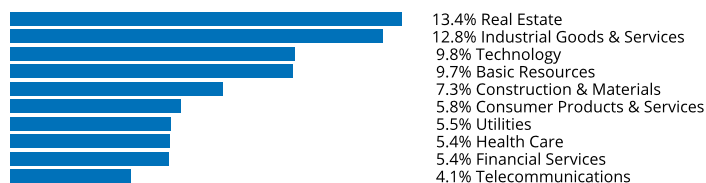
Key facts

- » Transparent and rules-based methodology
- » Buffer rule applied on parent index level aims to reduce turnover
- » Weighted by free-float market cap
- » Serves as an underlying for a variety of financial products such as options, futures and ETFs

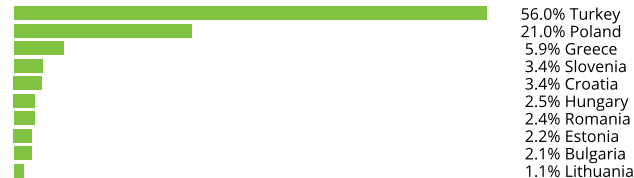
Descriptive statistics

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 Small 100 Index	42,669.9	12,400.4	124.0	116.5	328.7	47.0	2.7	0.4	N/A
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 Small 100 Index	-1.0	-14.7	32.3	44.8	38.6	N/A	N/A	32.6	13.2	6.8
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 Small 100 Index	18.6	23.7	21.3	22.2	22.1	N/A	N/A	1.3	0.6	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 Small 100 Index	0.6	0.8	0.8	0.6	0.6	15.7	13.9	13.5	32.0	27.0
Index to benchmark	Beta					Annualized information ratio				
STOXX Eastern Europe Small 100 Index	0.6	0.9	0.8	0.3	0.4	-0.1	-3.1	0.4	0.5	0.3

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

² Based on EURIBOR1M

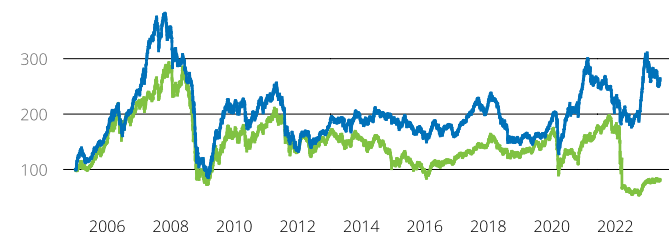
(USD, net return), all data as of May 31, 2023

SIZE INDICES

STOXX® EASTERN EUROPE SMALL 100 INDEX

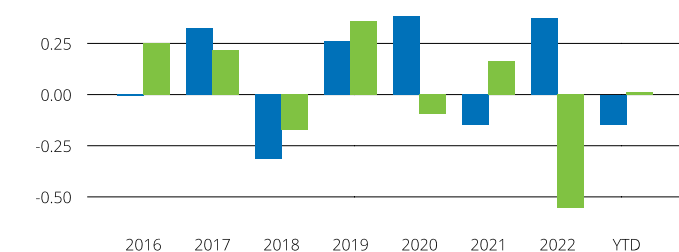
Fundamentals (for last 12 months)

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 Small 100 Index	5.5	5.1	4.9	4.5	1.2	3.1	0.7	11.0
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 Small 100 Index

— STOXX® Eastern Europe Total Market Index



■ STOXX® Eastern Europe Small 100 Index

■ STOXX® Eastern Europe Total Market Index

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Net Return EUR	CH0042345048	EEBSR	EEBSR INDEX	.EEBSR
Net Return EUR	CH0042345048	EEBSR	EEBSR INDEX	.EEBSR
Price EUR	CH0042345030	EEBSP	EEBSP INDEX	.EEBSP
Price EUR	CH0042345030	EEBSP	EEBSP INDEX	.EEBSP
Net Return USD	CH0042345063	EEBSV	EEBSV INDEX	.EEBSV
Net Return USD	CH0042345063	EEBSV	EEBSV INDEX	.EEBSV
Price USD	CH0042345014	EEBSL	EEBSL INDEX	.EEBSL
Price USD	CH0042345014	EEBSL	EEBSL INDEX	.EEBSL

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

Methodology

Example: STOXX Europe 600 Size Index

Stocks in the relevant benchmark index (STOXX Europe 600) are ranked according to their free-float market cap. For the large index, the largest 200 stocks are selected, for the mid, the next ranked 200 and for the small, the last ranked 200 stocks. The detailed methodology including the calculation formula can be found in our rulebook:

www.stoxx.com/indices/rulebooks.html

Quick facts

Weighting	Free-float market cap
Cap factor	20% on a component level for Europe, Eurozone and Eastern
No. of components	Fixed for each segment
Review frequency	Quarterly (March, June, September, December)

To learn more about the inception date, currency versions, calculation hours and historical values, please see our data vendor code sheet.

CONTACT DETAILS

STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | <https://qontigo.com/support/>

DISCLAIMER

STOXX, Deutsche Börse Group and their licensors, research partners or data providers do not make any warranties or representations, express or implied, with respect to the timeliness, sequence, accuracy, completeness, currentness, merchantability, quality or fitness for any particular purpose of its index data and exclude any liability in connection therewith. STOXX, Deutsche Börse Group and their licensors, research partners or data providers are not providing investment advice through the publication of indices or in connection therewith. In particular, the inclusion of a company in an index, its weighting, or the exclusion of a company from an index, does not in any way reflect an opinion of STOXX, Deutsche Börse Group or their licensors, research partners or data providers on the merits of that company. Financial instruments based on the STOXX® indices, DAX® indices or on any other indices supported by STOXX are in no way sponsored, endorsed, sold or promoted by STOXX, Deutsche Börse Group or their licensors, research partners or data providers.

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

SIZE INDICES

STOXX® EASTERN EUROPE SMALL 100 INDEX

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
BORUSAN MANNESMAN BORU	Basic Resources	Turkey	2.65
REYSAS LOGISTICS	Industrial Goods & Services	Turkey	2.44
ASBISC ENTERPRISES (DI)	Technology	Poland	1.88
4IG NYILVANOSAN	Technology	Hungary	1.68
RYVU THERAPEUTICS	Health Care	Poland	1.65
FOURLIS HLDG	Retail	Greece	1.63
INVESTCO HOLDING A S	Financial Services	Turkey	1.61
YATAS YAVYGN.SATT.	Consumer Products & Services	Turkey	1.41
MLPGROUP	Real Estate	Poland	1.40
LUKA KOPER	Industrial Goods & Services	Slovenia	1.39

⁵ Based on the composition as of May 31, 2023