

STOXX® EASTERN EUROPE TOTAL MARKET LARGE INDEX

Index description

The STOXX Total Market Size indices provide a representation of large, mid, and small cap companies within a specific region. They are derived from the STOXX Global Total Market indices.

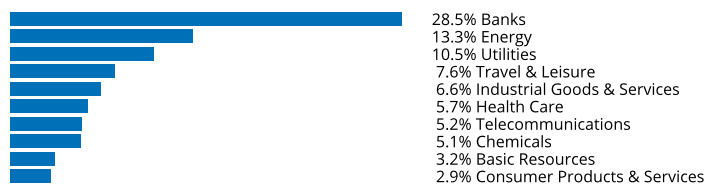
Key facts

- » Transparent and rules-based methodology
- » Buffer rule aims to reduce turnover
- » Weighted by free-float market cap

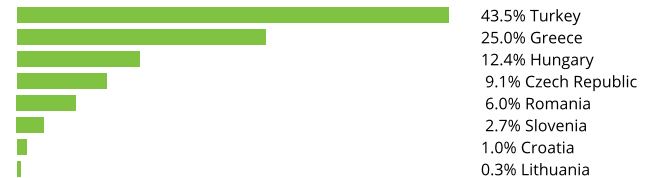
Descriptive statistics

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 Total Market Large Index	292,345.8	119,303.6	1780.7	1333.3	7503.9	9.5	6.3	0.0	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 Total Market Large Index	0.4	2.0	34.9	-79.8	-79.3	N/A	N/A	35.2	-41.6	-27.3
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 Total Market Large Index	25.3	23.7	23.2	61.2	50.8	N/A	N/A	1.3	-0.9	-0.6
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 Total Market Large Index	0.9	0.9	0.9	1.0	1.0	10.4	7.7	8.0	24.6	19.4
Index to benchmark	Beta					Annualized information ratio				
STOXX Eastern Europe Total Market Large Index	1.2	1.1	1.0	1.5	1.4	1.6	0.2	1.0	-0.7	-0.4

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

² Based on EURIBOR1M

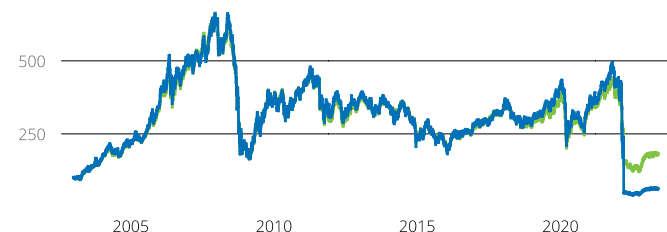
(USD, net return), all data as of May 31, 2023

SIZE INDICES

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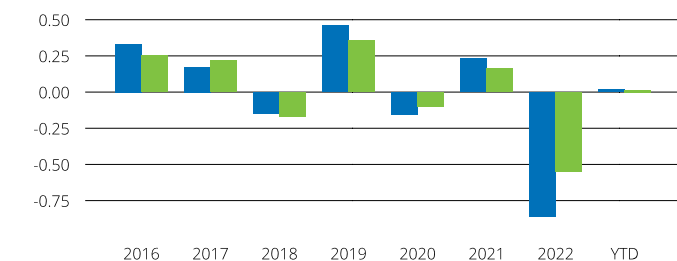
Fundamentals (for last 12 months)

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 Total Market Large Index	4.8	5.8	4.8	5.8	1.3	3.9	0.8	14.2
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 Total Market Large Index

— STOXX® Eastern Europe Total Market Index



■ STOXX® Eastern Europe Total Market Large Index

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Methodology

Example: Large Index

On a quarterly basis, companies in the given STOXX Total Market Index are ranked in terms of their total market cap in descending order. The largest companies covering a total market cap of 67.5% are selected. Current large companies with a total market cap ranked between the 67.5th and 75th percentiles of the cumulative total market cap are also selected. The components are then weighted according to free-float market cap without weight restrictions and capping. 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	CH0042344645	EETMLR	EETMLR INDEX	.EETMLR
Net Return EUR	CH0042344645	EETMLR	EETMLR INDEX	.EETMLR
Price EUR	CH0042344637	EETMLP	EETMLP INDEX	.EETMLP
Price EUR	CH0042344637	EETMLP	EETMLP INDEX	.EETMLP
Net Return USD	CH0042344652	EETMLV	EETMLV INDEX	.EETMLV
Net Return USD	CH0042344652	EETMLV	EETMLV INDEX	.EETMLV
Price USD	CH0042344629	EETMLL	EETMLL INDEX	.EETMLL
Price USD	CH0042344629	EETMLL	EETMLL INDEX	.EETMLL

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

Quick facts

Weighting	Free-float market cap
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, 2002 to May 31, 2023

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

SIZE INDICES

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
OTP BANK	Banks	Hungary	6.29
CEZ	Utilities	Czech Republic	6.10
TURK HAVA YOLLARI	Travel & Leisure	Turkey	4.09
KOC HLDG	Energy	Turkey	3.47
EUROBANK ERGASIAS SRV & HLDG	Banks	Greece	3.22
MOL Hungarian Oil and Gas	Energy	Hungary	3.14
RICHTER GEDEON	Health Care	Hungary	2.93
NATIONAL BANK OF GREECE	Banks	Greece	2.83
MYTILINEOS	Industrial Goods & Services	Greece	2.77
KRKA	Health Care	Slovenia	2.74

⁵ Based on the composition as of May 31, 2023