SIZE INDICES

STOXX EASTERN EUROPE TOTAL MARKET MID

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

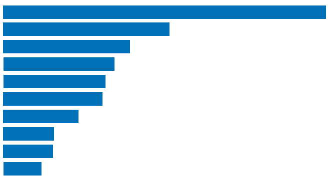
» Buffer rule aims to reduce turnover

» Weighted by free-float market cap

Descriptive statistics

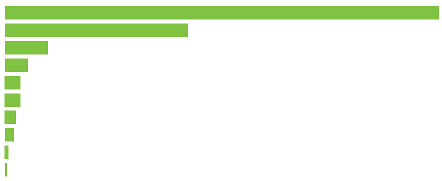
Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Eastern Europe Total Market Mid	189.9	81.7	0.8	0.3	8.9	0.0	10.9	0.0	76.9
STOXX Eastern Europe Total Market	669.8	281.9	0.5	0.1	9.9	0.0	3.5	0.0	6.5

Supersector weighting (top 10)



25.6% Banks
13.2% Energy
10.0% Consumer Products and Services
8.8% Basic Resources
8.1% Personal Care, Drug and Grocery Stores
7.9% Insurance
6.0% Construction and Materials
4.0% Utilities
3.9% Industrial Goods and Services
3.0% Real Estate

Country weighting



58.6% Poland
24.7% Turkey
5.8% Greece
3.1% Slovenia
2.1% Cyprus
2.1% Croatia
1.5% Estonia
1.2% Romania
0.5% Hungary
0.2% Czech Republic

Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Eastern Europe Total Market Mid	-1.7	19.4	57.1	27.2	13.7	N/A	N/A	57.6	8.4	2.6
STOXX Eastern Europe Total Market	0.6	30.4	57.8	-27.3	-25.0	N/A	N/A	58.3	-10.2	-5.7
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio**				
STOXX Eastern Europe Total Market Mid	N/A	N/A	23.9	25.7	24.5	N/A	N/A	1.8	0.3	0.1
STOXX Eastern Europe Total Market	N/A	N/A	20.3	39.6	34.6	N/A	N/A	2.2	-0.3	-0.2
Index to benchmark	**Correlation**					**Tracking error (%)**				
STOXX Eastern Europe Total Market Mid	0.9	0.9	0.9	0.8	0.8	8.0	9.3	9.9	25.3	20.9
Index to benchmark	**Beta**					**Annualized information ratio**				
STOXX Eastern Europe Total Market Mid	1.0	1.0	1.1	0.5	0.6	-3.3	0.0	-0.0	0.4	0.1

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

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

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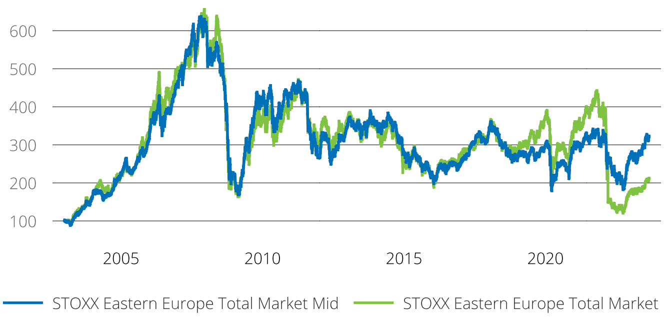
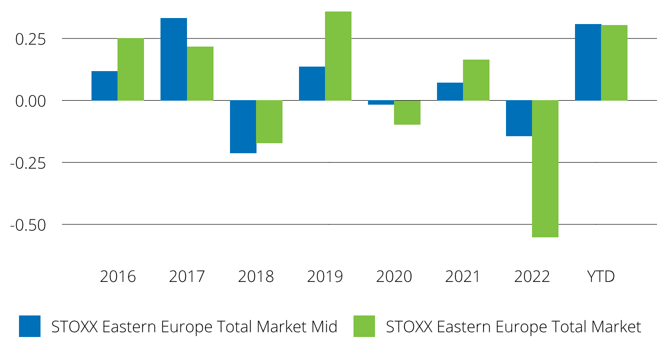
Fundamentals (for last 12 months)

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 Mid	6.6	7.4	6.0	7.3	1.4	3.8	0.8	2.4
STOXX Eastern Europe Total Market	6.9	7.3	6.4	7.3	1.4	4.5	0.9	7.0

Performance and annual returns[4]





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	CH0042344686	EETMMR	EETMMR INDEX	.EETMMR
Price	EUR	CH0042344678	EETMMP	EETMMP INDEX	.EETMMP
Price	USD	CH0042344660	EETMML	EETMML INDEX	.EETMML
Net Return	USD	CH0042344702	EETMMV	EETMMV INDEX	.EETMMV

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 ourdata 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 Aug. 31, 2023

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
ORLEN	Energy	Poland	10.89
PKO BANK	Banks	Poland	9.51
PZU GROUP	Insurance	Poland	6.97
PEKAO	Banks	Poland	5.65
DINO POLSKA SA	Personal Care, Drug and Grocery	Poland	5.39
KGHM	Basic Resources	Poland	4.62
LPP	Consumer Products and Services	Poland	4.32
ALLEGRO.EU	Consumer Products and Services	Poland	4.12
SANTANDER BANK POLSKA	Banks	Poland	3.68
ING BANK SLASKI BSK	Banks	Poland	1.89

[5] Based on the composition as of Aug. 31, 2023