STOXX EMERGING MARKETS EX PK SELECT 100 EUR

Index description

The STOXX Emerging Markets ex PK Select 100 Index is part of the STOXX® Select family of indices which captures the performance of stocks with low volatility and high dividends, derived from established STOXX benchmark indices. The component selection process first excludes all stocks whose previous 3- and 12-month historical volatilities are the highest. Among the remaining stocks, the stocks with the highest 12-month historical dividend yields are selected to be included in the index. The percentage of exclusion/inclusion at each step is the same. Those constituents are weighted according to the inverse of their volatility, with a cap at 10%. The indices are reviewed quarterly.

Key facts

»Balanced approach between the different screenings.

»Lower volatility stocks receive the highest weights.

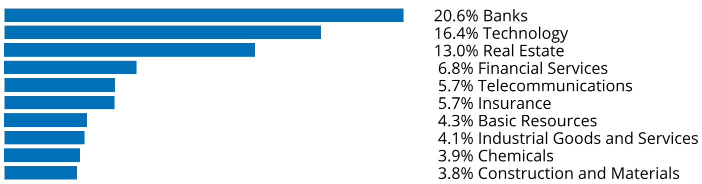
»Liquid benchmark.

»Improved tradability.

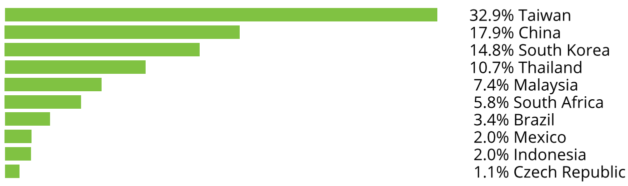
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Emerging Markets ex PK Select 100 EUR	N/A	1.0	0.0	0.0	0.0	0.0	1.9	0.8	143.5
STOXX Emerging Markets 1500	9,397.0	5,484.0	3.7	1.4	385.6	0.1	7.0	0.0	6.5

Supersector weighting (top 10)



Country weighting



Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Emerging Markets ex PK Select 100 EUR	-1.8	9.7	4.6	37.9	26.1	N/A	N/A	4.6	11.4	4.8
STOXX Emerging Markets 1500	-3.1	11.9	-0.9	34.1	28.4	N/A	N/A	-0.9	10.4	5.2
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio**				
STOXX Emerging Markets ex PK Select 100 EUR	N/A	N/A	11.9	11.7	13.5	N/A	N/A	0.1	0.8	0.3
STOXX Emerging Markets 1500	N/A	N/A	13.3	13.7	16.1	N/A	N/A	-0.3	0.6	0.3
Index to benchmark	**Correlation**					**Tracking error (%)**				
STOXX Emerging Markets ex PK Select 100 EUR	0.8	0.9	0.9	0.8	0.9	5.6	5.1	5.7	7.2	7.3
Index to benchmark	**Beta**					**Annualized information ratio**				
STOXX Emerging Markets ex PK Select 100 EUR	0.7	0.8	0.8	0.7	0.7	2.7	0.5	0.9	0.1	-0.1

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

(EUR, gross return), all data as of Aug. 31, 2023

STOXX Ltd. is part of Qontigo

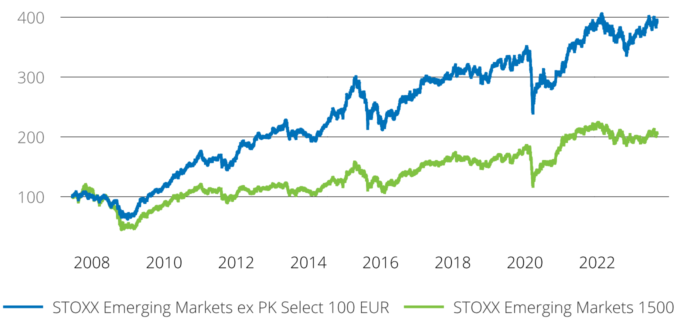
STRATEGY INDICES

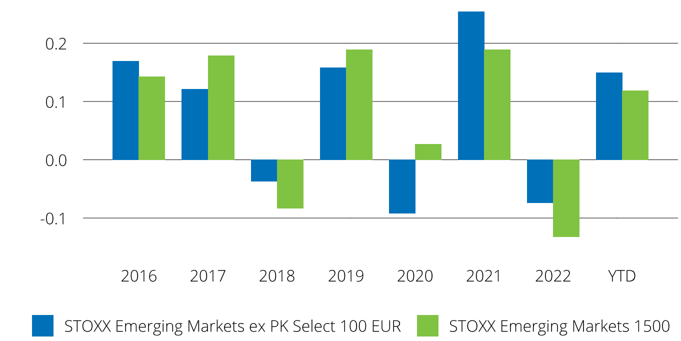
STOXX EMERGING MARKETS EX PK SELECT 100 EUR

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 Emerging Markets ex PK Select 100 EUR	7.7	7.8	7.4	7.8	0.7	5.4	0.3	12.2
STOXX Emerging Markets 1500	14.3	14.0	12.5	13.2	1.6	2.9	0.8	1.3

Performance and annual returns[4]





Methodology

The base universe is defined by the STOXX® Emerging Markets 1500, excluding Pakistani stocks. All stocks in it are screened for 12-month historical daily pricing data and 12-month historical dividend yield. If one or both values are not available for a stock, the company is removed from the base universe.

All remaining stocks are then ranked in ascending order in terms of volatility (maximum between the 3-month and 12-month historical volatility calculated in the currency of the Select index) and all stocks which do not belong to the top x% are excluded (x being calculated as the square root of the number of stocks in the base universe divided by the target number of stocks in the Select index).

All remaining stocks are then ranked in descending order in terms of 12-month historical dividend yield and the top x% are selected to be included in the Select index. Those constituents are weighted according to the inverse of their volatility, with a cap at 10%. The composition is reviewed quarterly.

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH0375115141	EMXPSEGR		.EMXPSEGR
Price	EUR	CH0375115182	EMXPSEP		.EMXPSEP
Net Return	EUR	CH0375115158	EMXPSER		.EMXPSER

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

Quick facts

Weighting	The base universe is defined by the STOXX® Emerging Markets
Cap factor	10%
No. of components	100
Review frequency	Quarterly
Calculation/distribution	Price: realtime (every 15 seconds); net and gross return: end-of-day
Calculation hours	Realtime: 00:0122:00 CET
Base value/base date	100 as of Jun. 18, 2007
History	Available from Jun. 18, 2007
Inception date	Aug. 9, 2017

To learn more about the inception date, the currency, the 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/

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 customization in almost unlimited forms for example in terms of component selection, weighting schemes and personalized calculation methodologies.

[3] gr. div. yield is calculated as gr. return index return minus price index return

[4] STOXX data from Jun. 18, 2007 to Aug. 31, 2023

(EUR, gross return), all data as of Aug. 31, 2023

STRATEGY INDICES

STOXX EMERGING MARKETS EX PK SELECT 100 EUR

Top 10 Components[5]

Company	Supersector	Country	Weight (%)
Malayan Banking Bhd	Banks	Malaysia	1.91
RHB BANK BHD	Banks	Malaysia	1.57
CIMB Group Holdings Bhd	Banks	Malaysia	1.56
Huaku	Real Estate	Taiwan	1.36
PTT PCL	Energy	Thailand	1.33
Highwealth Const	Real Estate	Taiwan	1.28
QUALITY HOUSES	Real Estate	Thailand	1.24
KT&G Corp	Food, Beverage and Tobacco	South Korea	1.23
TISCO FINANCIAL GROUP	Banks	Thailand	1.20
Genting Malaysia BHD	Travel and Leisure	Malaysia	1.20

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