

STOXX® EASTERN EUROPE 300 CONSUMER PRODUCTS AND SERVICES 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

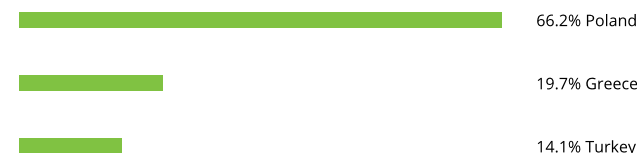
Descriptive statistics

| Index | Market cap (EUR mn.) | | Components (EUR mn.) | | | | Component weight (%) | | Turnover (%) |
|---|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| STOXX Eastern Europe 300 Consumer Products and Services Index | 25,676.6 | 12,897.1 | 758.7 | 248.6 | 2997.2 | 82.8 | 23.2 | 0.6 | 5.0 |
| STOXX Eastern Europe 300 Index | 485,509.9 | 210,662.9 | 702.2 | 257.7 | 8,052.2 | 43.2 | 3.8 | 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 Consumer Products and Services Index | 7.2 | 8.0 | 22.4 | -29.9 | -17.5 | N/A | N/A | 22.7 | -11.3 | -3.8 |
| STOXX Eastern Europe 300 Index | 1.7 | -1.3 | 14.2 | -40.1 | -50.5 | N/A | N/A | 14.4 | -15.8 | -13.3 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX Eastern Europe 300 Consumer Products and Services Index | 21.2 | 23.2 | 25.4 | 28.1 | 28.1 | N/A | N/A | 0.7 | -0.4 | -0.1 |
| STOXX Eastern Europe 300 Index | 14.9 | 18.1 | 17.4 | 38.5 | 33.5 | N/A | N/A | 0.7 | -0.5 | -0.4 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX Eastern Europe 300 Consumer Products and Services Index | 0.7 | 0.7 | 0.7 | 0.4 | 0.5 | 16.3 | 17.9 | 18.4 | 37.4 | 31.6 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX Eastern Europe 300 Consumer Products and Services Index | 0.9 | 0.8 | 1.0 | 0.3 | 0.4 | 4.7 | 1.6 | 0.4 | -0.2 | 0.1 |

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

² Based on EURIBOR1M

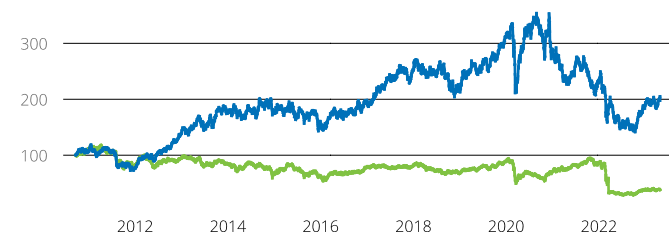
(EUR, price), all data as of Apr. 28, 2023

SUPERSECTOR INDICES

STOXX® EASTERN EUROPE 300 CONSUMER PRODUCTS AND

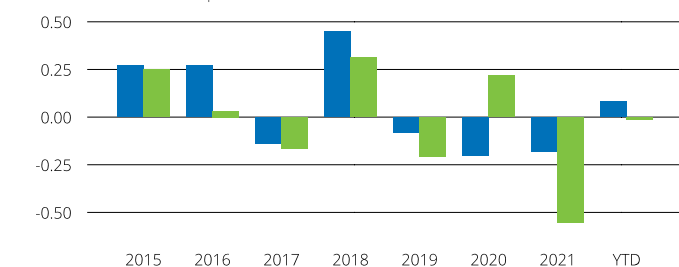
Fundamentals (for last 12 months)

| 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 Consumer Products and Services Index | 28.3 | 16.0 | 15.8 | 16.0 | 3.0 | 1.5 | 1.5 | 9.8 |
| STOXX Eastern Europe 300 Index | 5.3 | 6.0 | 5.0 | 5.9 | 1.1 | 3.6 | 0.7 | 12.7 |

Performance and annual returns⁴

— STOXX® Eastern Europe 300 Consumer Products and Services Index

— STOXX® Eastern Europe 300 Index



■ STOXX® Eastern Europe 300 Consumer Products and Services Index

■ STOXX® Eastern Europe 300 Index

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|----------|---------------|-----------|
| Gross Return EUR | CH0462355964 | SEE3CPGR | | .SEE3CPGR |
| Net Return EUR | CH0462355980 | SEE3CPR | SEE3CPR INDEX | .SEE3CPR |
| Price EUR | CH0462355972 | SEE3CPP | SEE3CPP INDEX | .SEE3CPP |
| Gross Return USD | CH0462355998 | SEE3CPGV | | .SEE3CPGV |
| Net Return USD | CH0462356012 | SEE3CPV | SEE3CPV INDEX | .SEE3CPV |
| Price USD | CH0462356004 | SEE3CPL | SEE3CPL INDEX | .SEE3CPL |

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, EURO STOXX |
| No. of components | Variable |
| Review frequency | Quarterly |
| Calculation/distribution | realtime 15 sec |
| Calculation hours | 09:00 CET 18:00 CET |
| Base value/base date | 100 as of Jun. 18, 2010 |
| History | Jun. 18, 2010 |
| Inception date | Sep. 21, 2020 |

To learn more about the inception date, the currency, the 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 customization in almost unlimited forms for example 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 Sep. 17, 2010 to Apr. 28, 2023

SUPERSECTOR INDICES

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|----------------|------------------------------|---------|------------|
| ALLEGRO.EU | Consumer Products & Services | Poland | 23.24 |
| LPP | Consumer Products & Services | Poland | 21.27 |
| JUMBO | Consumer Products & Services | Greece | 17.78 |
| CD PROJECT SA | Consumer Products & Services | Poland | 13.54 |
| ARCELIK | Consumer Products & Services | Turkey | 7.27 |
| KOZA DAVETIYE | Consumer Products & Services | Turkey | 2.37 |
| 11 BIT STUDIOS | Consumer Products & Services | Poland | 2.34 |
| VESTEL | Consumer Products & Services | Turkey | 1.95 |
| AUTOHELLAS | Consumer Products & Services | Greece | 1.93 |
| HUUUGE | Consumer Products & Services | Poland | 1.89 |

⁵ Based on the composition as of Apr. 28, 2023