

STOXX® EASTERN EUROPE 300 UTILITIES 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

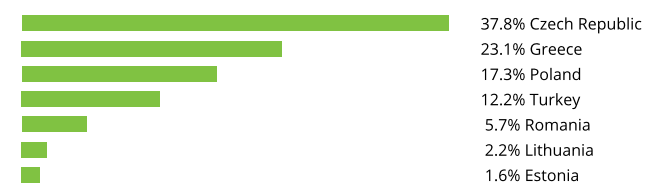
Descriptive statistics

Index	Market cap (USD mn.)		Components (USD mn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Eastern Europe 300 Utilities Index	53,380.7	17,759.7	683.1	285.5	6719.2	73.3	37.8	0.4	6.9
STOXX Eastern Europe Total Market Index	588,317.7	253,432.2	420.3	83.9	9,220.7	0.8	3.6	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 Utilities Index	3.2	10.7	10.5	15.6	17.3	N/A	N/A	10.6	5.0	3.3
STOXX Eastern Europe Total Market Index	4.7	6.2	42.1	-34.2	-36.7	N/A	N/A	42.5	-13.1	-8.8
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Eastern Europe 300 Utilities Index	15.6	20.3	23.2	25.6	24.7	N/A	N/A	0.3	0.2	0.1
STOXX Eastern Europe Total Market Index	17.4	19.7	21.4	39.7	34.7	N/A	N/A	1.5	-0.4	-0.3
Index to benchmark	Correlation					Tracking error (%)				
STOXX Eastern Europe 300 Utilities Index	0.5	0.7	0.7	0.8	0.8	15.5	16.4	17.7	24.5	20.6
Index to benchmark	Beta					Annualized information ratio				
STOXX Eastern Europe 300 Utilities Index	0.4	0.7	0.7	0.5	0.6	-1.2	0.4	-1.5	0.4	0.3

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

² Based on EURIBOR1M

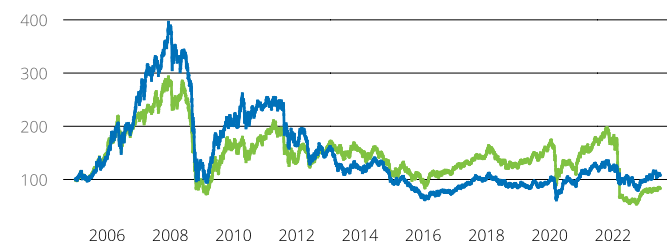
(USD, net return), all data as of Jun. 30, 2023

SUPERSECTOR INDICES

STOXX® EASTERN EUROPE 300 UTILITIES INDEX

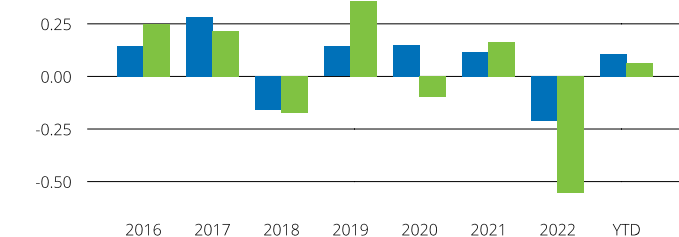
Fundamentals (for last 12 months)

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 300 Utilities Index	8.3	8.0	7.9	8.0	0.9	6.5	0.5	N/A
STOXX Eastern Europe Total Market Index	6.0	7.0	5.6	7.0	1.3	4.4	0.8	5.4

Performance and annual returns⁴

— STOXX® Eastern Europe 300 Utilities Index

— STOXX® Eastern Europe Total Market Index



■ STOXX® Eastern Europe 300 Utilities Index

■ STOXX® Eastern Europe Total Market Index

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters	
Net Return	EUR	CH0042345824	EE750R	EE750R INDEX	.EE750R
Net Return	EUR	CH0042345824	EE750R	EE750R INDEX	.EE750R
Price	EUR	CH0042345816	EE750P	EE750P INDEX	.EE750P
Price	EUR	CH0042345816	EE750P	EE750P INDEX	.EE750P
Net Return	USD	CH0042345840	EE750V	EE750V INDEX	.EE750V
Net Return	USD	CH0042345840	EE750V	EE750V INDEX	.EE750V
Price	USD	CH0042345790	EE750L	EE750L INDEX	.EE750L
Price	USD	CH0042345790	EE750L	EE750L INDEX	.EE750L

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

Methodology

Indices from the relevant benchmark index are categorized according to their primary source of revenue. The largest stocks in each supersector are chosen according to free-float market cap. The detailed methodology including the calculation formula can be found in our rulebook : <http://www.stoxx.com/indices/rulebooks.html>

Quick facts

Weighting	Free-float market cap
Cap factor	None except for the STOXX Europe 600 Supersectors, where the
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

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

DISCLAIMER

STOXX, Deutsche Brse 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 Brse 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 Brse 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 Brse 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 Jun. 30, 2023

(USD, net return), all data as of Jun. 30, 2023

SUPERSECTOR INDICES

STOXX® EASTERN EUROPE 300 UTILITIES INDEX

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
CEZ	Utilities	Czech Republic	37.83
PUBLIC POWER	Utilities	Greece	13.70
PGE	Utilities	Poland	8.65
TERNA ENERGY	Utilities	Greece	6.47
TAURON	Utilities	Poland	3.98
S N NUCLEARELECT	Utilities	Romania	2.92
IGNITIS GRUPE	Utilities	Lithuania	2.24
ENEA	Utilities	Poland	2.24
POLENERGIA	Utilities	Poland	1.94
ODAS ELEKTRIK B	Utilities	Turkey	1.88

⁵ Based on the composition as of Jun. 30, 2023