

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

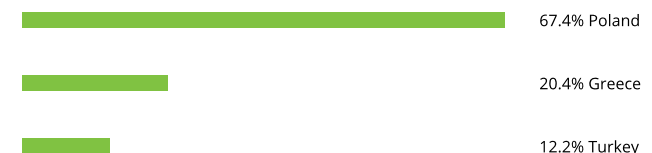
Descriptive statistics

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	28,741.5	14,903.6	828.0	263.0	3314.1	86.1	22.2	0.6	3.7
STOXX Eastern Europe 300 Index	498,115.4	220,338.2	734.5	262.7	8,451.6	46.4	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	9.1	23.9	52.3	-27.4	-3.5	N/A	N/A	52.8	-10.2	-0.7
STOXX Eastern Europe 300 Index	1.9	2.8	31.4	-41.1	-45.8	N/A	N/A	31.7	-16.3	-11.7
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Eastern Europe 300 Consumer Products and Services Index	27.3	24.0	25.0	28.1	28.3	N/A	N/A	1.5	-0.4	-0.0
STOXX Eastern Europe 300 Index	16.4	17.5	17.4	38.2	33.5	N/A	N/A	1.4	-0.5	-0.4
Index to benchmark	Correlation					Tracking error (%)				
STOXX Eastern Europe 300 Consumer Products and Services Index	0.8	0.7	0.7	0.4	0.5	18.2	17.9	18.2	37.1	31.7
Index to benchmark	Beta					Annualized information ratio				
STOXX Eastern Europe 300 Consumer Products and Services Index	1.3	0.9	1.0	0.3	0.4	4.5	2.1	0.8	-0.1	0.1

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

² Based on EURIBOR1M

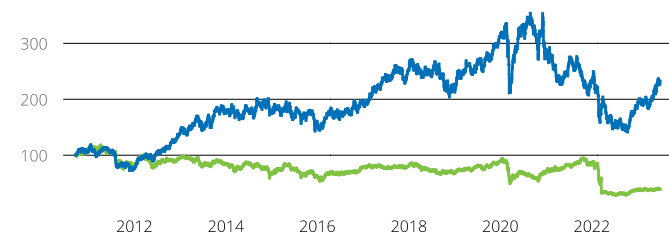
(EUR, price), all data as of Jun. 30, 2023

SUPERSECTOR INDICES

STOXX® EASTERN EUROPE 300 CONSUMER PRODUCTS AND

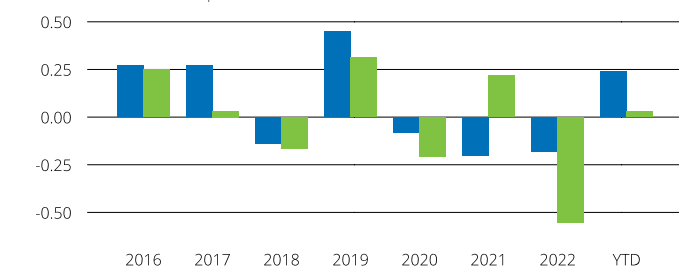
Fundamentals (for last 12 months)

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	38.6	20.0	21.1	20.0	3.6	0.9	1.9	1.9
STOXX Eastern Europe 300 Index	5.9	7.0	5.6	7.0	1.3	4.3	0.8	5.2

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

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

DISCLAIMER

STOXX, Deutsche Boerse Group (DBAG) 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, DBAG 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, DBAG 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, DBAG 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 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 Jun. 30, 2023

SUPERSECTOR INDICES

STOXX® EASTERN EUROPE 300 CONSUMER PRODUCTS AND SERVICES INDEX

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
LPP	Consumer Products & Services	Poland	22.24
ALLEGRO.EU	Consumer Products & Services	Poland	20.33
JUMBO	Consumer Products & Services	Greece	18.55
CD PROJECT SA	Consumer Products & Services	Poland	16.55
ARCELIK	Consumer Products & Services	Turkey	6.38
11 BIT STUDIOS	Consumer Products & Services	Poland	2.29
KOZA DAVETIYE	Consumer Products & Services	Turkey	2.26
AUTOHELLAS	Consumer Products & Services	Greece	1.82
VESTEL	Consumer Products & Services	Turkey	1.80
HUUUGE	Consumer Products & Services	Poland	1.73

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