

# STOXX® EASTERN EUROPE 300 ENERGY 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 Energy Index	55,292.8	24,551.7	1753.7	852.2	7720.6	102.1	31.4	0.4	6.8
STOXX Eastern Europe 300 Index	496,480.0	215,225.3	717.4	266.8	7,720.6	44.1	3.6	0.0	N/A

## Supersector weighting (top 10)



## Country weighting



## Risk and return figures<sup>1</sup>

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Eastern Europe 300 Energy Index	-0.2	-3.5	9.6	-82.8	-82.6	N/A	N/A	9.7	-44.6	-29.8
STOXX Eastern Europe 300 Index	2.2	0.9	20.3	-42.6	-47.8	N/A	N/A	20.5	-17.0	-12.3
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX Eastern Europe 300 Energy Index	20.9	21.7	22.9	61.7	51.5	N/A	N/A	0.4	-1.0	-0.7
STOXX Eastern Europe 300 Index	18.4	18.0	17.6	38.4	33.5	N/A	N/A	1.0	-0.5	-0.4
Index to benchmark	Correlation					Tracking error (%)				
STOXX Eastern Europe 300 Energy Index	0.8	0.9	0.8	1.0	1.0	11.1	10.6	13.2	26.3	21.5
Index to benchmark	Beta					Annualized information ratio				
STOXX Eastern Europe 300 Energy Index	1.0	1.1	1.1	1.6	1.5	-2.4	-1.0	-0.7	-0.7	-0.4

<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide.

<sup>2</sup> Based on EURIBOR1M

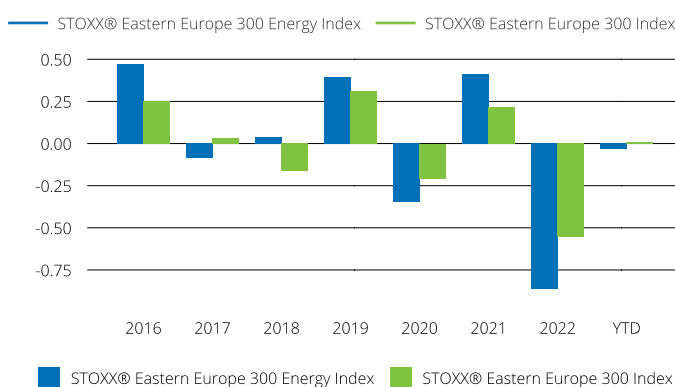
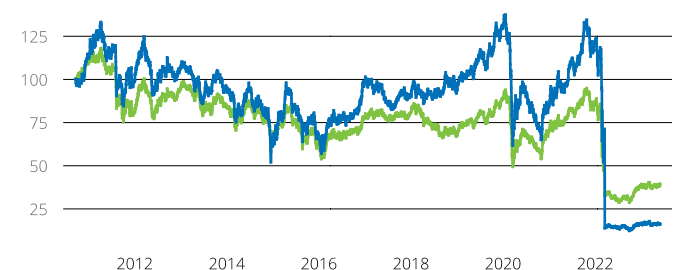
(EUR, price), all data as of May 31, 2023

## SUPERSECTOR INDICES

## STOXX® EASTERN EUROPE 300 ENERGY INDEX

## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Eastern Europe 300 Energy Index	1.9	3.5	1.9	3.5	0.7	5.2	0.2	-33.6
STOXX Eastern Europe 300 Index	5.3	6.2	5.0	6.2	1.2	3.6	0.7	5.0

Performance and annual returns<sup>4</sup>

## 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>

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0462356020	SEE3ENGR		.SEE3ENGR
Net Return EUR	CH0462356046	SEE3ENR	SEE3ENR INDEX	.SEE3ENR
Price EUR	CH0462356038	SEE3ENP	SEE3ENP INDEX	.SEE3ENP
Gross Return USD	CH0462356053	SEE3ENGV		.SEE3ENGV
Net Return USD	CH0462356079	SEE3ENV	SEE3ENV INDEX	.SEE3ENV
Price USD	CH0462356061	SEE3ENL	SEE3ENL INDEX	.SEE3ENL

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://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.

<sup>3</sup> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Sep. 17, 2010 to May 31, 2023

## STOXX® EASTERN EUROPE 300 ENERGY INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
PKNORLEN	Energy	Poland	31.45
KOC HLDG	Energy	Turkey	15.84
MOL Hungarian Oil and Gas	Energy	Hungary	14.31
TURKIYE PETROL RAFIN.	Energy	Turkey	11.26
OMV PETROM	Energy	Romania	7.15
MOTOR OIL (HELLAS)	Energy	Greece	6.36
ROMGAZ S A	Energy	Romania	3.85
PETROL D.D.	Energy	Slovenia	3.09
HELLENIQ ENERGY HOLDINGS	Energy	Greece	1.89
JSW	Energy	Poland	1.82

<sup>5</sup> Based on the composition as of May 31, 2023

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