

STOXX® EASTERN EUROPE 300 FOOD BEVERAGE AND TOBACCO 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

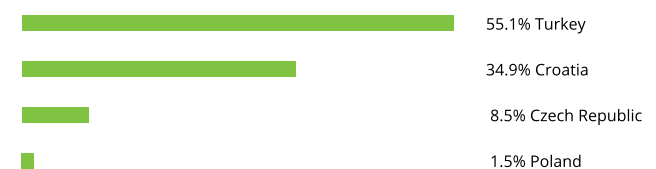
Descriptive statistics

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 Food Beverage and Tobacco Index	9,403.7	3,572.8	297.7	273.9	790.5	54.6	22.1	1.5	18.0
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 figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Eastern Europe 300 Food Beverage and Tobacco Index	-2.1	-9.7	12.3	-0.8	-21.2	N/A	N/A	12.4	-0.3	-4.7
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 ²				
STOXX Eastern Europe 300 Food Beverage and Tobacco Index	29.7	25.4	20.6	21.7	22.1	N/A	N/A	0.5	-0.0	-0.2
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 Food Beverage and Tobacco Index	0.4	0.6	0.6	0.4	0.5	27.8	19.5	17.6	35.0	29.9
Index to benchmark	Beta					Annualized information ratio				
STOXX Eastern Europe 300 Food Beverage and Tobacco Index	0.7	0.9	0.7	0.2	0.3	-1.8	-1.4	-0.5	0.2	0.0

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

² Based on EURIBOR1M

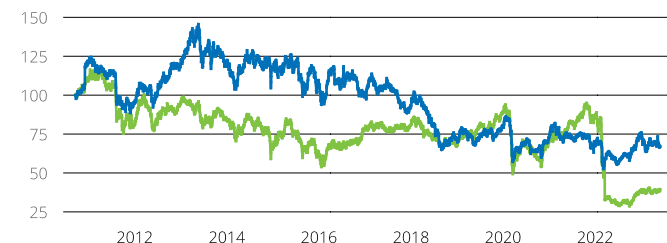
(EUR, price), all data as of May 31, 2023

SUPERSECTOR INDICES

STOXX® EASTERN EUROPE 300 FOOD BEVERAGE AND

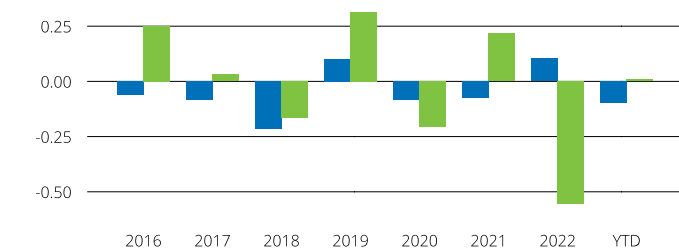
Fundamentals (for last 12 months)

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 Food Beverage and Tobacco Index	10.4	7.6	10.1	7.6	1.5	2.3	0.7	N/A
STOXX Eastern Europe 300 Index	5.3	6.2	5.0	6.2	1.2	3.6	0.7	5.0

Performance and annual returns⁴

— STOXX® Eastern Europe 300 Food Beverage and Tobacco Index

— STOXX® Eastern Europe 300 Index



■ STOXX® Eastern Europe 300 Food Beverage and Tobacco Index

■ STOXX® Eastern Europe 300 Index

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0462356087	SEE3FOGR		.SEE3FOGR
Net Return EUR	CH0462356103	SEE3FOR	SEE3FOR INDEX	.SEE3FOR
Price EUR	CH0462356095	SEE3FOP	SEE3FOP INDEX	.SEE3FOP
Gross Return USD	CH0462356111	SEE3FOGV		.SEE3FOGV
Net Return USD	CH0462356137	SEE3FOV	SEE3FOV INDEX	.SEE3FOV
Price USD	CH0462356129	SEE3FOL	SEE3FOL INDEX	.SEE3FOL

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/>

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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 May 31, 2023

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
COCA COLA ICECEK	Food, Beverage & Tobacco	Turkey	22.13
PODRAVKA PREHRAMBENA IND.	Food, Beverage & Tobacco	Croatia	16.59
ANADOLU EFES	Food, Beverage & Tobacco	Turkey	14.40
ADRIK GRUPE PEF	Food, Beverage & Tobacco	Croatia	10.15
PHILIP MORRIS	Food, Beverage & Tobacco	Czech Republic	8.52
ATLANTIC GRUPE	Food, Beverage & Tobacco	Croatia	8.15
ULKER BISKUVI	Food, Beverage & Tobacco	Turkey	7.18
TUKAS GIDA SANVETC.	Food, Beverage & Tobacco	Turkey	4.72
TAT GIDA	Food, Beverage & Tobacco	Turkey	2.46
YAYLA AGRO GIDA SANAYI VE NAKL	Food, Beverage & Tobacco	Turkey	2.14

⁵ Based on the composition as of May 31, 2023