

# STOXX EUROPE 600 OIL & GAS

## Index description

The STOXX Sector indices are available for global markets as well as for Europe, the Eurozone and Eastern Europe. Using the market standard ICB Industry Classification Benchmark, companies are categorised according to their primary source of revenue. This categorisation guarantees a professional and accurate classification of companies in their respective business environments. There are 11 Industries, 20 Supersectors, 45 Sectors, 173 subsectors. Three supersectors indices namely Food and Beverage, Personal and Household Goods and Oil and Gas for EURO STOXX and STOXX Europe 600, STOXX Global 1800 Industry Consumer Goods and STOXX Global 1800 Food and Beverage would be maintained as legacy indices to continue to capture the economy reality of the indices. These indices would be maintained with the same history, name and identifiers.

## 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 bn.) |            | Components (EUR bn.) |        |         |          | Component weight (%) |          | Turnover (%)   |
|----------------------------|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
|                            | Full                 | Free-float | Mean                 | Median | Largest | Smallest | Largest              | Smallest | Last 12 months |
| STOXX Europe 600 Oil & Gas | 633.7                | 490.1      | 22.3                 | 7.4    | 151.3   | 1.7      | 30.9                 | 0.3      | 8.7            |
| STOXX Europe 600           | 12,480.3             | 9,795.9    | 16.3                 | 5.9    | 296.4   | 1.5      | 3.0                  | 0.0      | 3.4            |

## 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 Europe 600 Oil & Gas | 1.6                       | 3.1  | 7.9  | 89.6 | 26.8 | N/A                          | N/A  | 8.0  | 24.0 | 4.9  |
| STOXX Europe 600           | -2.5                      | 17.0 | 14.1 | 36.8 | 39.7 | N/A                          | N/A  | 14.2 | 11.1 | 7.0  |
| Index volatility and risk  | Annualized volatility (%) |      |      |      |      | Annualized Sharpe ratio      |      |      |      |      |
| STOXX Europe 600 Oil & Gas | N/A                       | N/A  | 23.0 | 25.7 | 29.1 | N/A                          | N/A  | 0.1  | 0.8  | 0.2  |
| STOXX Europe 600           | N/A                       | N/A  | 14.0 | 15.6 | 18.0 | N/A                          | N/A  | 0.7  | 0.6  | 0.4  |
| Index to benchmark         | Correlation               |      |      |      |      | Tracking error (%)           |      |      |      |      |
| STOXX Europe 600 Oil & Gas | 0.5                       | 0.6  | 0.5  | 0.6  | 0.7  | 12.5                         | 17.7 | 19.3 | 21.0 | 20.4 |
| Index to benchmark         | Beta                      |      |      |      |      | Annualized information ratio |      |      |      |      |
| STOXX Europe 600 Oil & Gas | 0.7                       | 1.0  | 0.9  | 1.0  | 1.2  | 3.8                          | -0.6 | -0.3 | 0.5  | -0.1 |

<sup>1</sup> For information on data calculation, please refer to [STOXX calculation reference guide](#).

(EUR, gross return), all data as of Aug. 31, 2023

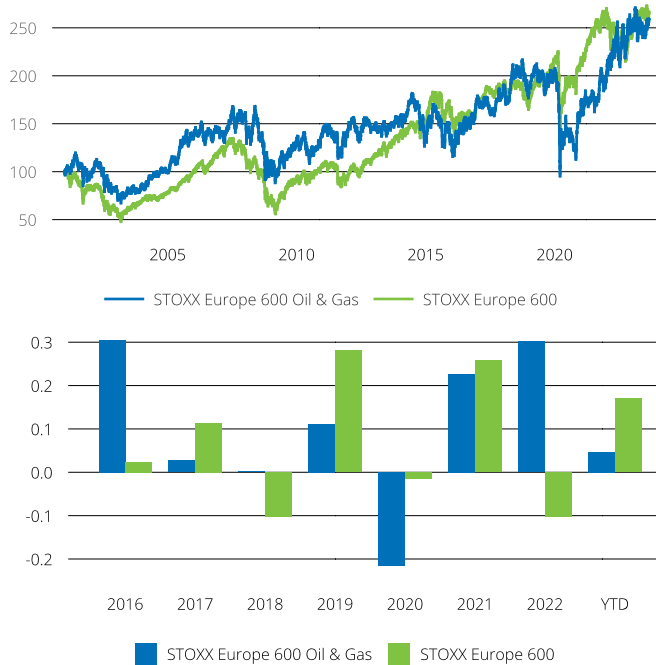
# SUPERSECTOR INDICES

## STOXX EUROPE 600 OIL & GAS

### 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 Europe 600 Oil & Gas | 7.4                           | 7.5       | 6.6                           | 7.1       | 1.3        | 4.6                             | 0.5         | 7.3             |
| STOXX Europe 600           | 13.9                          | 12.3      | 12.3                          | 12.1      | 1.8        | 3.7                             | 1.2         | 11.3            |

### 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 |
|--------------|------|--------------|-----------|---------|
| Price        | EUR  | EU0009658780 | SXEP      | .SXEP   |
| Price        | USD  | EU0009659622 | SX9L      | .SX9L   |
| Net Return   | EUR  | EU0009658798 | SXER      | .SXER   |
| Net Return   | USD  | EU0009659630 | SXEV      | .SXEV   |
| Gross Return | EUR  | CH0102634927 | SXEGR     | .SXEGR  |
| Gross Return | USD  | CH0147791542 | SXEGV     | .SXEGV  |

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, 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

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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 a wide range of customization, in terms of component selection, weighting schemes and personalized calculation methodologies.

<sup>3</sup> gr. div. yield is calculated as gr. return index return minus price index return

<sup>4</sup> STOXX data from Dec. 31, 2000 to Aug. 31, 2023

(EUR, gross return), all data as of Aug. 31, 2023

## STOXX EUROPE 600 OIL &amp; GAS

Top 10 Components<sup>5</sup>

| <b>Company</b>      | <b>Supersector</b> | <b>Country</b> | <b>Weight (%)</b> |
|---------------------|--------------------|----------------|-------------------|
| SHELL               | Energy             | UK             | 30.87             |
| TOTALENERGIES       | Energy             | France         | 15.54             |
| BP                  | Energy             | UK             | 15.24             |
| ENI                 | Energy             | Italy          | 6.65              |
| EQUINOR             | Energy             | Norway         | 6.08              |
| VESTAS WIND SYSTEMS | Energy             | Denmark        | 4.40              |
| REPSOL              | Energy             | Spain          | 3.85              |
| NESTE               | Energy             | Finland        | 2.96              |
| SNAM RETE GAS       | Energy             | Italy          | 2.00              |
| ORLEN               | Energy             | Poland         | 1.67              |

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

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