

STOXX® EUROPE 600 OIL & GAS INDEX

Index description

The STOXX Supersector indices track supersectors of the relevant benchmark index. There are 19 supersectors according to the Industry Classification Benchmark (ICB). Companies are categorized according to their primary source of revenue. The following supersectors are available: automobile and parts, banks, basic resources, chemicals, construction and materials, financial services, food and beverage, health care, industrial goods and services, insurance, media, oil and gas, personal and household goods, real estate, communications, retail, technology, travel and leisure and 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

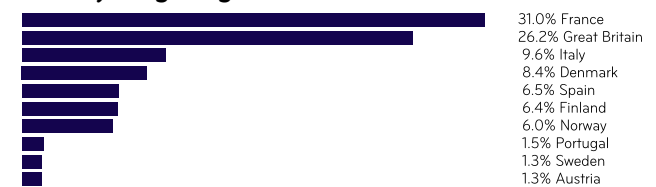
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Europe 600 Oil & Gas Index	390.2	299.7	15.0	4.9	86.1	1.3	28.7	0.4	9.8
STOXX Europe 600 Index	9,989.5	7,970.8	13.3	5.7	300.0	1.1	3.8	0.0	2.9

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 Europe 600 Oil & Gas Index	3.8	-34.9	-31.2	-27.2	-23.8	N/A	N/A	-31.6	-10.2	-5.4
STOXX Europe 600 Index	2.9	-11.9	-3.4	-2.0	1.0	N/A	N/A	-3.5	-0.7	0.2
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Europe 600 Oil & Gas Index	27.8	52.1	43.6	28.7	27.1	N/A	N/A	-0.8	-0.4	-0.2
STOXX Europe 600 Index	15.0	32.0	27.0	18.3	17.9	N/A	N/A	-0.1	-0.0	0.0
Index to benchmark	Correlation					Tracking error (%)				
STOXX Europe 600 Oil & Gas Index	0.8	0.9	0.9	0.8	0.8	18.0	28.7	24.4	17.0	16.3
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe 600 Oil & Gas Index	1.5	1.4	1.4	1.3	1.2	0.7	-1.4	-1.3	-0.5	-0.3

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

² Based on Euribor1m

(EUR, price), all data as of Aug. 31, 2020

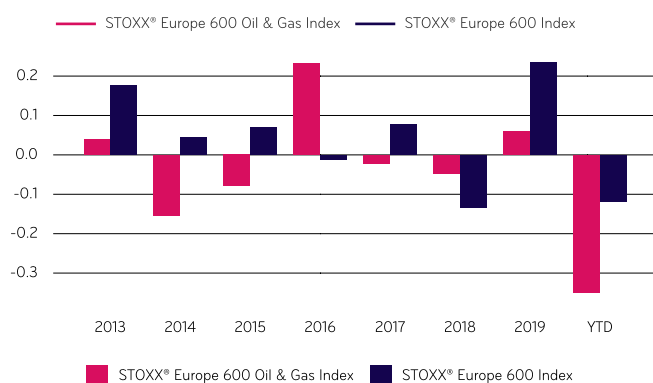
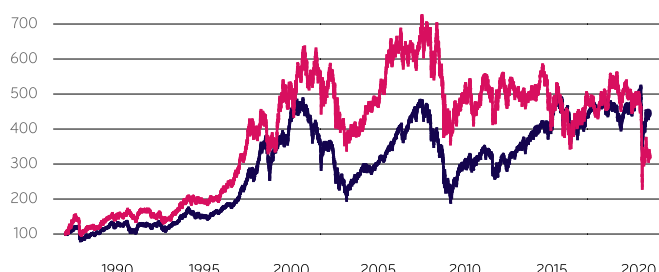
SUPERSECTOR INDICES

STOXX® EUROPE 600 OIL & GAS INDEX

Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%)	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Europe 600 Oil & Gas Index	-7.5	49.7	21.5	24.8	0.8	3.3	0.4	22.5
STOXX Europe 600 Index	41.7	20.1	20.3	17.4	1.6	2.1	1.0	9.4

Performance and annual returns³



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	CH0102634927	SXEGR	SXEGR INDEX	.SXEGR
Gross Return EUR	CH0102634927	SXEGR	SXEGR INDEX	.SXEGR
Net Return EUR	EU0009658798	SXER	SXER INDEX	.SXER
Net Return EUR	EU0009658798	SXER	SXER INDEX	.SXER
Price EUR	EU0009658780	SXEP	SXEP INDEX	.SXEP
Price EUR	EU0009658780	SXEP	SXEP INDEX	.SXEP
Gross Return USD	CH0147791542	SXEGV		
Gross Return USD	CH0147791542	SXEGV		
Net Return USD	EU0009659630	SXEV	SXEV INDEX	.SXEV
Net Return USD	EU0009659630	SXEV	SXEV INDEX	.SXEV

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, where the largest company is capped at 30% and the second largest at 15%
No. of components	Variable
Review frequency	Quarterly (Mar., Jun., Sep., Dec.)
Calculation/distribution	realtime 15 sec
Calculation hours	09:00 CET 18:00 CET
Base value/base date	-
History	-
Inception date	-

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

³ STOXX data from Dec. 31, 1986 to Aug. 31, 2020

⁴ Net dividend yield is calculated as net return index return minus price index return

(EUR, price), all data as of Aug. 31, 2020

CONTACT DETAILS

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STOXX is part of Deutsche Boerse Group

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.

DISCLAIMER

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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.

STOXX® EUROPE 600 OIL & GAS INDEX

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
TOTAL	Oil & Gas	FR	28.73
ROYAL DUTCH SHELL A	Oil & Gas	GB	13.12
BP	Oil & Gas	GB	13.05
VESTAS WIND SYSTEMS	Oil & Gas	DK	8.37
ENI	Oil & Gas	IT	6.61
NESTE	Oil & Gas	FI	6.41
EQUINOR	Oil & Gas	NO	5.01
REPSOL	Oil & Gas	ES	3.19
SNAM RETE GAS	Oil & Gas	IT	2.99
SIEMENS GAMESA	Oil & Gas	ES	1.68

⁵ Based on the composition as of Aug. 31, 2020
