

STOXX® EUROPE 600 EX UK ENERGY INDEX

Index description

STOXX calculates several ex region, ex country and ex sector indices. This means that from the main index a specific region, country or sector is excluded. The sector classification is based on ICB Classification (www.icbenchmark.com.) Some examples:

- a) Blue-chip ex sector: the EURO STOXX 50 ex Financial Index excludes all companies assigned to the ICB code 30
- b) Benchmark ex region: the STOXX Global 1800 ex Europe Index excludes all companies from Europe
- c) Benchmark ex country: the STOXX Europe 600 ex UK Index excludes companies from the United Kingdom
- d) Size ex sector: the STOXX Europe Large 200 ex Banks Index excludes all companies assigned to the ICB code 3010

Key facts

- »Transparent and rules-based methodology
- »Buffer rule aims to reduce turnover
- »Weighted by free-float market cap

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 ex UK Energy Index | 444.0 | 312.2 | 17.3 | 7.5 | 130.9 | 1.8 | 41.9 | 0.6 | 3.8 |
| STOXX Europe 600 Index | 12,635.1 | 9,876.7 | 16.5 | 5.7 | 294.3 | 1.3 | 3.0 | 0.0 | 3.4 |

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 ex UK Energy Index | 0.2 | -10.1 | 0.7 | 41.9 | -3.7 | N/A | N/A | 0.7 | 12.5 | -0.8 |
| STOXX Europe 600 Index | 2.3 | 8.7 | 13.4 | 28.2 | 21.6 | N/A | N/A | 13.6 | 8.7 | 4.0 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX Europe 600 ex UK Energy Index | 20.5 | 22.2 | 24.6 | 24.2 | 26.7 | N/A | N/A | -0.1 | 0.5 | -0.0 |
| STOXX Europe 600 Index | 10.3 | 12.3 | 14.5 | 15.8 | 17.9 | N/A | N/A | 0.7 | 0.5 | 0.2 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX Europe 600 ex UK Energy Index | 0.6 | 0.6 | 0.6 | 0.6 | 0.7 | 15.7 | 18.0 | 20.4 | 18.8 | 17.9 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX Europe 600 ex UK Energy Index | 1.3 | 1.1 | 1.0 | 1.0 | 1.1 | -1.5 | -2.1 | -0.6 | 0.2 | -0.2 |

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

² Based on EURIBOR1M

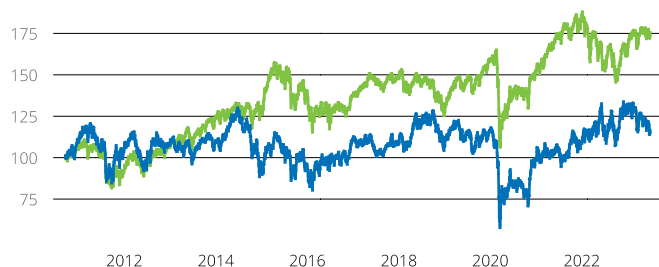
(EUR, price), all data as of Jun. 30, 2023

SUPERSECTOR INDICES

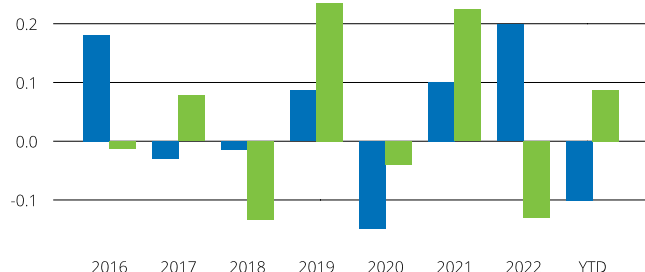
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Fundamentals (for last 12 months)

| 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 Europe 600 ex UK Energy Index | 7.0 | 7.0 | 6.1 | 6.6 | 1.3 | 3.4 | 0.6 | 8.5 |
| STOXX Europe 600 Index | 15.7 | 13.2 | 13.8 | 12.9 | 1.9 | 3.1 | 1.2 | 7.1 |

Performance and annual returns⁴

— STOXX® Europe 600 ex UK Energy Index — STOXX® Europe 600 Index



■ STOXX® Europe 600 ex UK Energy Index ■ STOXX® Europe 600 Index

Methodology

A specific region, country or sector is excluded from the relevant main index. 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 | CH0462356640 | S600XEGR | | .S600XEGR |
| Net Return EUR | CH0462356665 | S600XER | S600XER INDEX | .S600XER |
| Price EUR | CH0462356657 | S600XEP | S600XEP INDEX | .S600XEP |
| Gross Return USD | CH0462356673 | S600XEGV | | .S600XEGV |
| Net Return USD | CH0462356699 | S600XEV | S600XEV INDEX | .S600XEV |
| Price USD | CH0462356681 | S600XEL | S600XEL INDEX | .S600XEL |

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

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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 Jun. 30, 2023

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|---------------------|--------------------|----------------|-------------------|
| TOTALENERGIES | Energy | France | 41.92 |
| ENI | Energy | Italy | 9.64 |
| EQUINOR | Energy | Norway | 8.96 |
| VESTAS WIND SYSTEMS | Energy | Denmark | 7.88 |
| REPSOL | Energy | Spain | 5.67 |
| NESTE | Energy | Finland | 4.85 |
| SNAM RETE GAS | Energy | Italy | 3.15 |
| SIEMENS ENERGY | Energy | Germany | 2.82 |
| PKNORLEN | Energy | Poland | 2.71 |
| AKER BP | Energy | Norway | 2.12 |

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