

# EURO STOXX® OIL & GAS INDEX

## 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
EURO STOXX Oil & Gas Index	298.8	240.0	20.0	7.6	130.9	3.0	54.5	1.2	3.6
EURO STOXX Index	7,165.4	5,082.4	17.5	7.1	267.3	1.6	5.3	0.0	2.9

## 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
EURO STOXX Oil & Gas Index	0.2	-6.9	6.6	56.8	10.4	N/A	N/A	6.6	16.3	2.0
EURO STOXX Index	3.8	14.8	23.6	40.0	36.7	N/A	N/A	23.8	12.0	6.5
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
EURO STOXX Oil & Gas Index	20.8	22.9	24.9	25.0	27.8	N/A	N/A	0.1	0.6	0.1
EURO STOXX Index	11.7	14.4	16.5	18.0	19.8	N/A	N/A	1.1	0.6	0.3
Index to benchmark	Correlation					Tracking error (%)				
EURO STOXX Oil & Gas Index	0.6	0.6	0.5	0.6	0.7	16.2	18.8	21.5	20.0	18.9
Index to benchmark	Beta					Annualized information ratio				
EURO STOXX Oil & Gas Index	1.2	0.9	0.8	0.8	1.0	-2.6	-2.3	-0.7	0.2	-0.2

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

<sup>2</sup> Based on EURIBOR1M

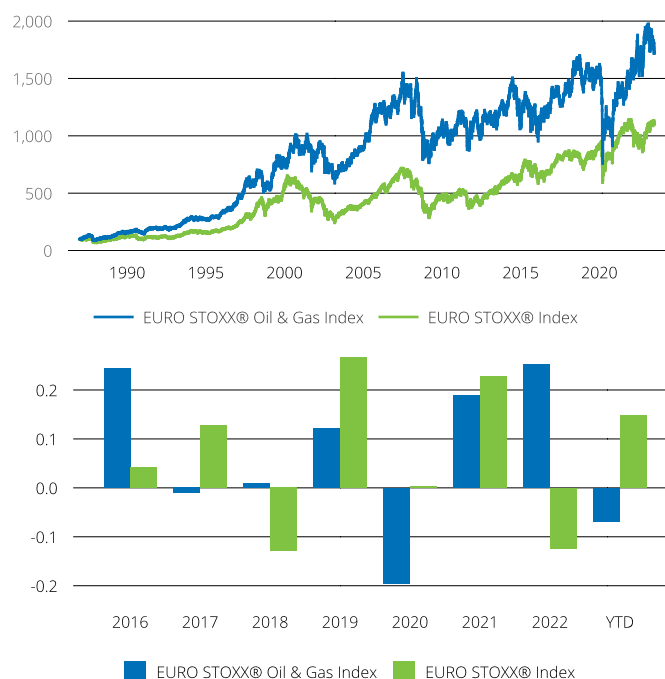
(EUR, net return), all data as of Jun. 30, 2023

## SUPERSECTOR INDICES

## EURO STOXX® OIL &amp; GAS 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
EURO STOXX Oil & Gas Index	6.4	5.7	6.0	5.4	1.1	4.0	0.5	6.8
EURO STOXX Index	15.5	12.4	13.7	12.1	1.6	3.0	1.0	5.7

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	CH0102631402	SXEGT		
Gross Return EUR	CH0102631402	SXEGT		
Net Return EUR	EU0009658418	SXET	SXET INDEX	.SXET
Net Return EUR	EU0009658418	SXET	SXET INDEX	.SXET
Price EUR	EU0009658400	SXEE	SXEE INDEX	.SXEE
Price EUR	EU0009658400	SXEE	SXEE INDEX	.SXEE
Gross Return USD	CH0147791898	SXEGU		
Gross Return USD	CH0147791898	SXEGU		
Net Return USD	EU0009659259	SXEU	SXEU INDEX	.SXEU
Net Return USD	EU0009659259	SXEU	SXEU INDEX	.SXEU

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

<sup>4</sup> STOXX data from Dec. 31, 1986 to Jun. 30, 2023

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

## EURO STOXX® OIL &amp; GAS INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
TOTALENERGIES	Energy	France	54.52
ENI	Energy	Italy	12.53
REPSOL	Energy	Spain	7.37
NESTE	Energy	Finland	6.30
SNAM RETE GAS	Energy	Italy	4.10
SIEMENS ENERGY	Energy	Germany	3.67
TENARIS	Energy	Italy	2.67
OMV	Energy	Austria	2.31
GALP ENERGIA	Energy	Portugal	2.16
ENAGAS	Energy	Spain	1.77

<sup>5</sup> Based on the composition as of Jun. 30, 2023

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