STOXX® GLOBAL 3000 ENERGY 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 (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Global 3000 Energy Index	3,716.8	3,194.8	22.0	6.2	435.4	2.1	13.6	0.1	4.4
STOXX Global 3000 Index	75,098.6	65,837.5	21.9	6.5	2,903.0	1.7	4.4	0.0	2.9

Supersector weighting (top 10)

100.0% Energy

Country weighting

56.4% United States
10.5% Canada
9.6% Great Britain
4.7% France
4.5% India
2.5% Australia
1.6% Italy
1.6% China
1.4% Brazil
1.3% Norway

Risk and return figures[1]

Index returns			Return (%)					Annualized return (%)		
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global 3000 Energy Index	5.9	-4.6	9.4	69.6	-2.5	N/A	N/A	9.5	19.4	-0.5
STOXX Global 3000 Index	5.9	13.0	15.7	32.0	36.2	N/A	N/A	15.8	9.8	6.4
Index volatility and risk			Annualized volatility (%)					Annualized Sharpe ratio[2]		
STOXX Global 3000 Energy Index	19.3	21.7	25.4	25.6	28.8	N/A	N/A	0.2	0.7	-0.0
STOXX Global 3000 Index	10.4	11.7	16.0	15.2	17.8	N/A	N/A	0.7	0.6	0.4
Index to benchmark			Correlation					Tracking error (%)		
STOXX Global 3000 Energy Index	0.5	0.6	0.6	0.6	0.7	15.1	18.1	20.4	21.2	20.2
Index to benchmark			Beta					Annualized information ratio		
STOXX Global 3000 Energy Index	1.0	1.0	0.9	0.9	1.2	-0.0	-1.9	-0.3	0.4	-0.3

[1] For information on data calculation, please refer to STOXX calculation reference guide.
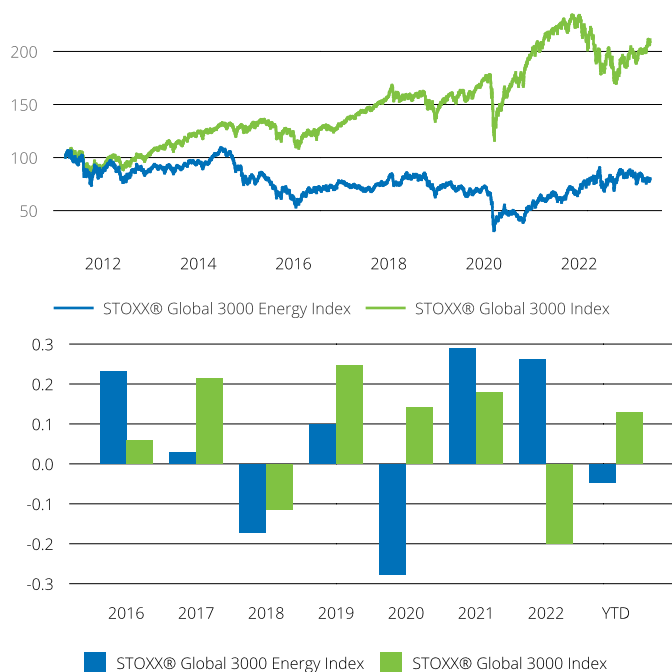[2] Based on EURIBOR1M

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

SUPERSECTOR INDICES
STOXX® GLOBAL 3000 ENERGY INDEX

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 Global 3000 Energy Index	7.3	9.6	7.0	9.5	1.7	3.9	0.7	9.4
STOXX Global 3000 Index	22.5	17.9	18.4	17.3	0.1	2.0	1.7	10.6

Performance and annual returns[4]

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	CH0462358588	SXGBENGR		.SXGBENGR
Net Return	EUR	CH0462358604	SXGBENR	SXGBENR INDEX	.SXGBENR
Price	EUR	CH0462358596	SXGBENP	SXGBENP INDEX	.SXGBENP
Gross Return	USD	CH0462358612	SXGBENGV		.SXGBENGV
Net Return	USD	CH0462358638	SXGBENV	SXGBENV INDEX	.SXGBENV
Price	USD	CH0462358620	SXGBENL	SXGBENL INDEX	.SXGBENL

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 Mar. 18, 2011
History	Mar. 18, 2011
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.

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 Mar. 18, 2011 to Jun. 30, 2023

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

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
Exxon Mobil Corp.	Energy	United States	13.63
Chevron Corp.	Energy	United States	8.68
SHELL	Energy	Great Britain	6.43
TOTALENERGIES	Energy	France	4.47
ConocoPhillips	Energy	United States	3.93
Reliance Industries Ltd	Energy	India	3.85
BP	Energy	Great Britain	3.20
Enbridge Inc.	Energy	Canada	2.36
Schlumberger Ltd.	Energy	United States	2.19
EOG Resources Inc.	Energy	United States	2.10

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