

# 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	437.0	312.1	17.3	7.0	132.2	1.9	42.4	0.6	4.1
STOXX Europe 600 Index	12,333.3	9,683.0	16.1	5.6	304.5	0.4	3.1	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 ex UK Energy Index	-6.6	-10.3	-10.3	41.9	-3.3	N/A	N/A	-10.4	12.5	-0.7
STOXX Europe 600 Index	-3.2	6.3	1.9	28.9	17.9	N/A	N/A	1.9	8.9	3.4
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX Europe 600 ex UK Energy Index	23.1	22.7	25.3	24.7	26.7	N/A	N/A	-0.5	0.4	-0.0
STOXX Europe 600 Index	11.4	12.8	15.5	16.3	18.0	N/A	N/A	-0.0	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	17.9	18.4	20.8	18.8	17.9
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe 600 ex UK Energy Index	1.3	1.0	0.9	1.0	1.1	-2.3	-2.3	-0.6	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

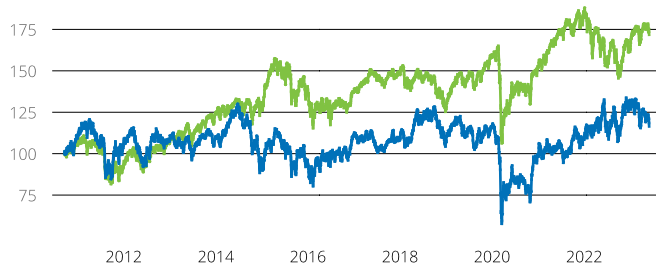
(EUR, price), all data as of May 31, 2023

## SUPERSECTOR INDICES

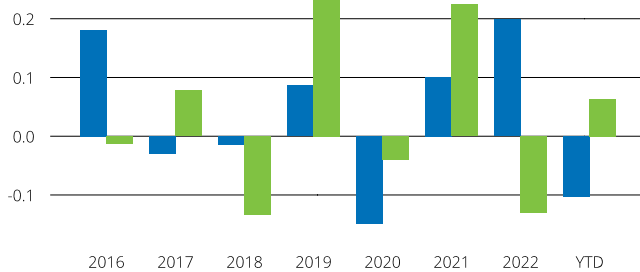
## STOXX® EUROPE 600 EX UK ENERGY INDEX

## 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
STOXX Europe 600 ex UK Energy Index	6.9	6.7	5.9	6.4	1.3	3.0	0.6	8.2
STOXX Europe 600 Index	15.2	12.7	13.4	12.5	1.8	2.7	1.2	1.7

Performance and annual returns<sup>4</sup>

— 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](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, 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

STOXX customer support | P +41 43 430 7272 | [customersupport@stoxx.com](mailto:customersupport@stoxx.com) | <https://qontigo.com/support/>

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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.

<sup>3</sup> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Sep. 17, 2010 to May 31, 2023

## STOXX® EUROPE 600 EX UK ENERGY INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
TOTALENERGIES	Energy	France	42.35
ENI	Energy	Italy	9.88
VESTAS WIND SYSTEMS	Energy	Denmark	8.62
EQUINOR	Energy	Norway	8.02
REPSOL	Energy	Spain	5.40
NESTE	Energy	Finland	4.86
SIEMENS ENERGY	Energy	Germany	3.59
SNAM RETE GAS	Energy	Italy	3.22
PKNORLEN	Energy	Poland	2.47
AKER BP	Energy	Norway	2.00

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

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