

# 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

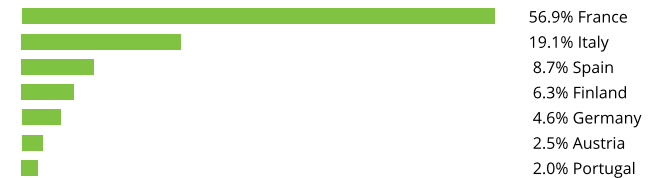
## Descriptive statistics

| Index                      | Market cap (USD bn.) |            | Components (USD bn.) |        |         |          | Component weight (%) |          | Turnover (%)   |
|----------------------------|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
|                            | Full                 | Free-float | Mean                 | Median | Largest | Smallest | Largest              | Smallest | Last 12 months |
| EURO STOXX Oil & Gas Index | 321.3                | 258.2      | 21.5                 | 8.5    | 140.9   | 2.8      | 54.6                 | 1.1      | 3.9            |
| EURO STOXX Index           | 7,350.9              | 5,227.1    | 18.0                 | 7.3    | 288.6   | 0.9      | 5.5                  | 0.0      | 3.1            |

## 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 | -11.0                     | -7.2 | -4.7 | 52.6 | 2.1  | N/A                                  | N/A  | -4.7 | 15.3 | 0.4  |
| EURO STOXX Index           | -5.9                      | 10.5 | 7.4  | 35.6 | 19.3 | N/A                                  | N/A  | 7.4  | 10.8 | 3.6  |
| Index volatility and risk  | Annualized volatility (%) |      |      |      |      | Annualized Sharpe ratio <sup>2</sup> |      |      |      |      |
| EURO STOXX Oil & Gas Index | 25.2                      | 26.5 | 29.9 | 28.0 | 29.6 | N/A                                  | N/A  | -0.2 | 0.5  | 0.0  |
| EURO STOXX Index           | 14.3                      | 19.8 | 24.0 | 22.3 | 22.6 | N/A                                  | N/A  | 0.2  | 0.4  | 0.2  |
| Index to benchmark         | Correlation               |      |      |      |      | Tracking error (%)                   |      |      |      |      |
| EURO STOXX Oil & Gas Index | 0.6                       | 0.7  | 0.7  | 0.7  | 0.8  | 18.7                                 | 19.4 | 22.0 | 20.0 | 18.9 |
| Index to benchmark         | Beta                      |      |      |      |      | Annualized information ratio         |      |      |      |      |
| EURO STOXX Oil & Gas Index | 1.1                       | 0.9  | 0.9  | 0.9  | 1.0  | -3.3                                 | -2.2 | -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

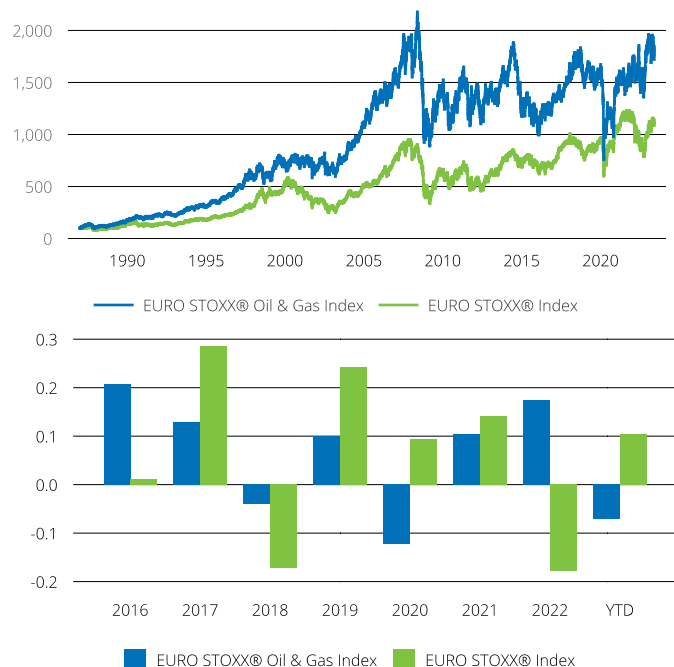
(USD, net return), all data as of May 31, 2023

## SUPERSECTOR INDICES

## EURO STOXX® OIL &amp; GAS INDEX

## Fundamentals (for last 12 months)

| Index                      | Price/earnings<br>incl. negative |           | Price/earnings<br>excl. negative |           | Price/<br>book | Dividend<br>yield (%) <sup>3</sup> | Price/<br>sales | Price/<br>cash flow |
|----------------------------|----------------------------------|-----------|----------------------------------|-----------|----------------|------------------------------------|-----------------|---------------------|
|                            | Trailing                         | Projected | Trailing                         | Projected | Trailing       | Trailing                           | Trailing        | Trailing            |
| EURO STOXX Oil & Gas Index | 6.3                              | 5.6       | 5.9                              | 5.3       | 1.1            | 3.5                                | 0.5             | 6.6                 |
| EURO STOXX Index           | 15.0                             | 11.9      | 13.2                             | 11.6      | 1.6            | 2.6                                | 1.0             | 1.1                 |

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

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 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 May 31, 2023

(USD, net return), all data as of May 31, 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         | 54.58             |
| ENI            | Energy             | Italy          | 12.74             |
| REPSOL         | Energy             | Spain          | 6.96              |
| NESTE          | Energy             | Finland        | 6.27              |
| SIEMENS ENERGY | Energy             | Germany        | 4.62              |
| SNAM RETE GAS  | Energy             | Italy          | 4.15              |
| OMV            | Energy             | Austria        | 2.46              |
| TENARIS        | Energy             | Italy          | 2.25              |
| GALP ENERGIA   | Energy             | Portugal       | 1.95              |
| ENAGAS         | Energy             | Spain          | 1.74              |

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

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