

# STOXX® EUROPE 600 ENERGY ESG+ INDEX

## Index description

The STOXX Europe 600 Energy ESG+ Index tracks the performance of the companies of the STOXX Europe 600 belonging to the ICB Energy Industry after a set of compliance, involvement and ESG performance screens are applied. Companies that are non-compliant based on the ISS-ESG Norms Based Screening assessment or are involved in Controversial Weapons are not eligible for selection. Additional exclusion filters are applied, screening companies for involvement in Tobacco, Thermal Coal, Unconventional Oil & Gas, Civilian Firearms, and Military Contracting. If less than 20% of the companies belonging to the Energy Industry in the STOXX Europe 600 are excluded by the screens, the worst companies in terms of ESG Score are excluded until the number of selected securities reaches 80% of the number of securities belonging to the Energy Industry in the underlying index.

## 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.

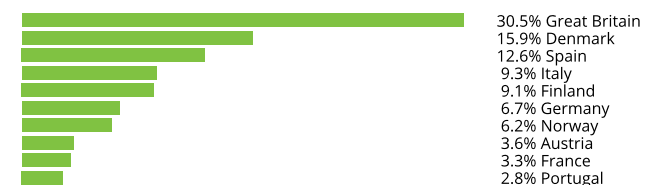
## Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Europe 600 Energy ESG+ Index	235.1	177.7	10.5	5.8	50.5	1.7	28.4	1.0	12.4
STOXX Europe 600 Index	13,148.5	10,323.0	17.2	6.0	324.6	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 Energy ESG+ Index	-10.2	-6.5	-8.6	30.3	-13.9	N/A	N/A	-8.7	9.3	-3.0
STOXX Europe 600 Index	-6.5	6.2	1.4	23.6	7.7	N/A	N/A	1.4	7.4	1.5
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX Europe 600 Energy ESG+ Index	22.8	26.3	29.1	27.4	28.8	N/A	N/A	-0.4	0.3	-0.1
STOXX Europe 600 Index	13.4	17.3	21.6	19.9	20.5	N/A	N/A	-0.1	0.3	0.1
Index to benchmark	Correlation					Tracking error (%)				
STOXX Europe 600 Energy ESG+ Index	0.7	0.7	0.8	0.7	0.8	16.2	18.2	18.8	18.2	17.5
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe 600 Energy ESG+ Index	1.1	1.1	1.0	1.0	1.1	-2.8	-1.7	-0.5	0.1	-0.2

<sup>1</sup> For information on data calculation, please refer to [STOXX calculation reference guide](#).

<sup>2</sup> Based on EURIBOR1M

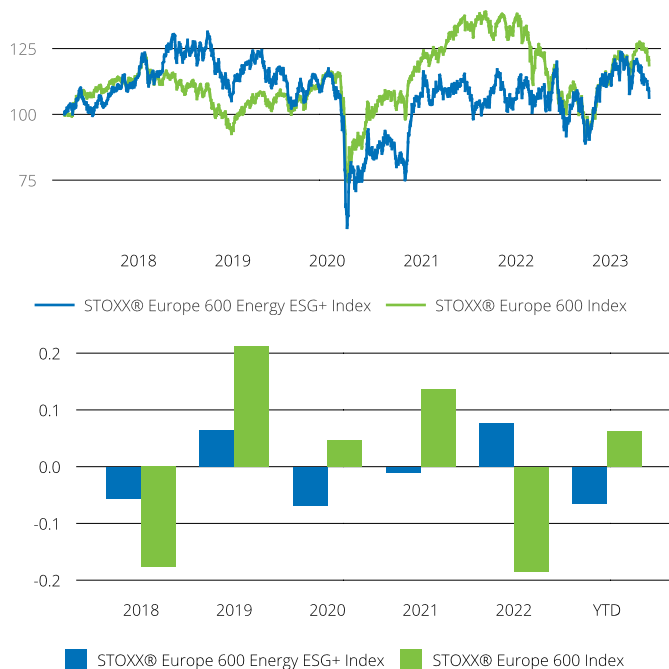
(USD, price), all data as of May 31, 2023

## STOXX INDICES

## STOXX® EUROPE 600 ENERGY ESG+ 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 Energy ESG+ Index	13.7	10.6	8.3	9.3	1.7	2.9	0.7	12.8
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>

## Methodology

The STOXX Europe 600 Energy ESG+ Index tracks the performance of the companies of the STOXX Europe 600 belonging to the ICB Energy Industry after a set of compliance, involvement and ESG performance screens are applied. Companies that are non-compliant based on the ISS-ESG Norms Based Screening assessment or are involved in Controversial Weapons are not eligible for selection. Additional exclusion filters are applied, screening companies for involvement in Tobacco, Thermal Coal, Unconventional Oil & Gas, Civilian Firearms, and Military Contracting. If less than 20% of the companies belonging to the Energy Industry in the STOXX Europe 600 are excluded by the screens, the worst companies in terms of ESG Score are excluded until the number of selected securities reaches 80% of the number of securities belonging to the Energy Industry in the underlying index.

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH1169653511	SXWEESGP		.SXWEESGP
Net Return EUR	CH1169653495	SXREESGP	SXREESGP INDEX	.SXREESGP
Price EUR	CH1169653529	SXPEESGP		.SXPEESGP
Gross Return USD	CH1169653503	SXZEESGP		.SXZEESGP
Net Return USD	CH1169653487	SXVEESGP		.SXVEESGP
Price USD	CH1169653537	SXLEESGP		.SXLEESGP

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 capitalization.
Cap factor	30% for largest and 15% for the remaining constituents
No. of components	Variable
Review frequency	Quarterly
Calculation/distribution	Realtime 15sec
Calculation hours	09:00:00 18:00:00
Base value/base date	100 as of March, 20, 2017
History	Available from March, 20, 2017
Inception date	July, 15, 2022

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.

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

<sup>4</sup> STOXX data from Mar. 20, 2017 to May 31, 2023

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

## STOXX® EUROPE 600 ENERGY ESG+ INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
BP	Energy	Great Britain	28.42
VESTAS WIND SYSTEMS	Energy	Denmark	15.88
REPSOL	Energy	Spain	10.11
NESTE	Energy	Finland	9.11
SIEMENS ENERGY	Energy	Germany	6.72
SNAM RETE GAS	Energy	Italy	6.03
AKER BP	Energy	Norway	3.74
OMV	Energy	Austria	3.57
TENARIS	Energy	Italy	3.27
GALP ENERGIA	Energy	Portugal	2.83

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

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