

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	509.0	354.4	20.8	8.3	153.6	2.1	43.3	0.6	2.8
STOXX Europe 600 Index	11,871.7	9,310.9	15.5	5.8	298.4	1.6	3.2	0.0	3.0

Supersector weighting (top 10)



Country weighting



Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 600 ex UK Energy Index	-2.9	19.6	19.6	12.2	20.1	N/A	N/A	19.8	4.0	3.8
STOXX Europe 600 Index	-3.4	-12.9	-12.9	2.2	9.2	N/A	N/A	-13.0	0.7	1.8
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 600 ex UK Energy Index	19.2	26.7	26.7	31.1	26.4	N/A	N/A	0.7	0.1	0.1
STOXX Europe 600 Index	15.8	19.2	19.2	20.9	17.9	N/A	N/A	-0.7	0.0	0.1
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 600 ex UK Energy Index	0.7	0.5	0.5	0.8	0.8	13.7	23.1	23.1	20.5	17.4
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 600 ex UK Energy Index	0.8	0.7	0.7	1.1	1.1	0.4	1.3	1.3	0.2	0.1

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

² Based on EURIBOR1M

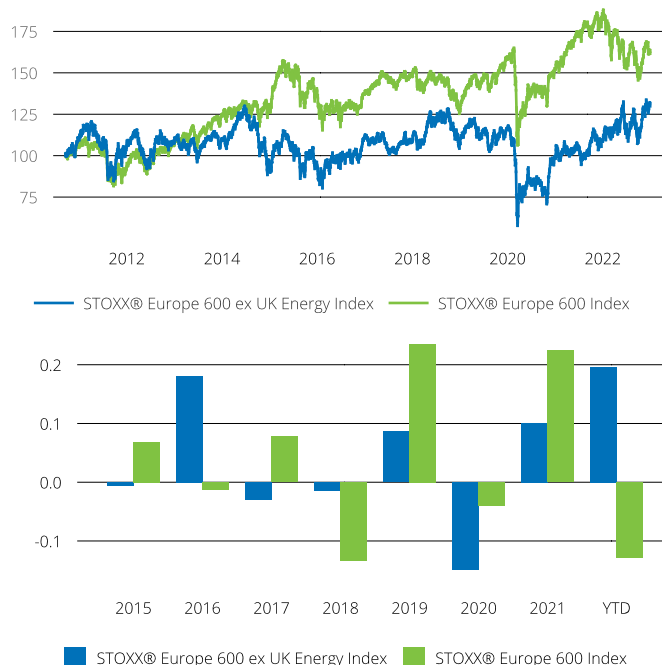
(EUR, price), all data as of Dec. 30, 2022

SUPERSECTOR INDICES

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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 Europe 600 ex UK Energy Index	7.1	5.5	6.3	5.1	1.6	4.0	1.0	6.6
STOXX Europe 600 Index	13.2	12.3	11.8	11.8	1.8	2.3	1.3	11.5

Performance and annual returns⁴

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

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

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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.

³ Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Sep. 17, 2010 to Dec. 30, 2022

SUPERSECTOR INDICES

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
TOTALENERGIES	Energy	France	43.34
EQUINOR	Energy	Norway	9.89
ENI	Energy	Italy	9.29
VESTAS WIND SYSTEMS	Energy	Denmark	7.74
REPSOL	Energy	Spain	5.77
NESTE	Energy	Finland	5.21
SNAM RETE GAS	Energy	Italy	2.63
AKER BP	Energy	Norway	2.51
SIEMENS ENERGY	Energy	Germany	2.34
PKNORLEN	Energy	Poland	2.25

⁵ Based on the composition as of Dec. 30, 2022