SUPERSECTOR INDICES

STOXX® NORTH AMERICA 600 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

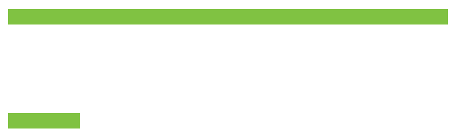
»Component capping ensures that no component can dominate the index

Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX North America 600 Energy Index	2,028.5	1,972.0	50.6	33.5	425.6	6.1	21.6	0.3	7.8
STOXX North America 600 Index	33,568.5	32,304.0	53.8	24.3	1,831.9	6.1	5.7	0.0	3.2

Supersector weighting (top 10)

Country weighting



Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX North America 600 Energy Index	-7.6	57.6	57.6	41.7	32.6	N/A	N/A	58.4	12.4	5.9
STOXX North America 600 Index	-9.2	-15.4	-15.4	23.6	58.4	N/A	N/A	-15.5	7.4	9.8
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
STOXX North America 600 Energy Index	27.5	32.7	32.7	41.7	34.8	N/A	N/A	1.4	0.3	0.2
STOXX North America 600 Index	22.6	23.5	23.5	25.6	22.1	N/A	N/A	-0.7	0.3	0.4
Index to benchmark	**Correlation**					**Tracking error (%)**				
STOXX North America 600 Energy Index	0.8	0.5	0.5	0.7	0.7	17.9	30.4	30.4	31.4	25.8
Index to benchmark	**Beta**					**Annualized information ratio**				
STOXX North America 600 Energy Index	1.2	0.6	0.6	1.1	1.1	1.2	2.0	2.0	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

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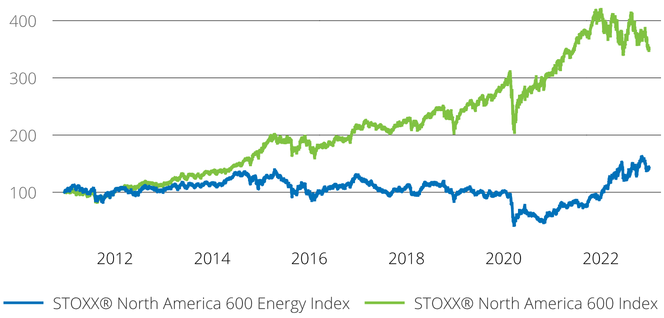
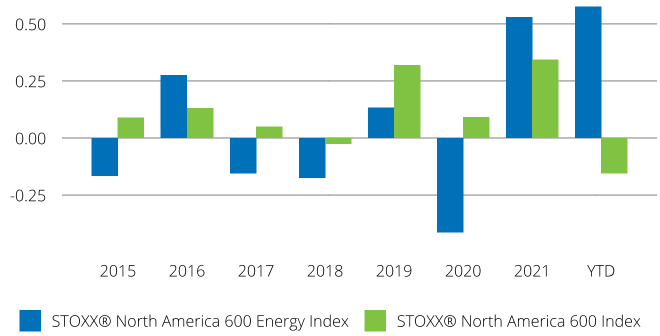
Fundamentals (for last 12 months)

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 North America 600 Energy Index	9.4	8.8	9.2	8.7	2.7	4.4	1.8	8.3
STOXX North America 600 Index	22.5	17.7	18.8	16.7	0.1	1.0	2.3	17.4

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	CH0462358885	SXAENGR		.SXAENGR
Net Return	EUR	CH0462358901	SXAENR	SXAENR INDEX	.SXAENR
Price	EUR	CH0462358893	SXAENP	SXAENP INDEX	.SXAENP
Gross Return	USD	CH0462358919	SXAENGV		.SXAENGV
Net Return	USD	CH0462358935	SXAENV	SXAENV INDEX	.SXAENV
Price	USD	CH0462358927	SXAENL	SXAENL INDEX	.SXAENL

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 Dec. 17, 2010
History	Dec. 17, 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 Dec. 17, 2010 to Dec. 30, 2022

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

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
Exxon Mobil Corp.	Energy	United States	21.58
Chevron Corp.	Energy	United States	15.16
ConocoPhillips	Energy	United States	6.99
Enbridge Inc.	Energy	Canada	3.76
EOG Resources Inc.	Energy	United States	3.61
Schlumberger Ltd.	Energy	United States	3.60
Canadian Natural Resources Ltd	Energy	Canada	2.92
MARATHON PETROLEUM	Energy	United States	2.59
Pioneer Natural Resources Co.	Energy	United States	2.58
PHILLIPS 66	Energy	United States	2.38

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