

STOXX EUROPE 600 INDUSTRY ENERGY 30-15

Index description

The STOXX Europe 600 Energy 30-15 Index is a market cap weighted index designed to represent the performance of securities from the STOXX Europe 600 Index that belong to the Energy Industry. All securities in the index are classified in the Energy Industry as per the Industry Classification Benchmark (ICB). Companies are subject to quarterly 30-15 capping, whereas the largest company is capped at 30% and the remaining companies are capped at 15%.

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.

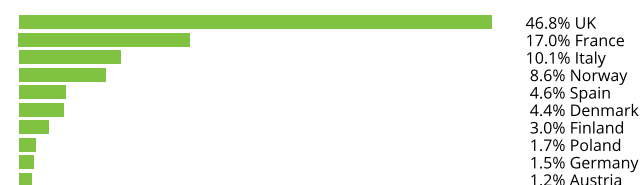
Descriptive statistics

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 Industry Energy 30-15	687.8	531.9	24.2	8.1	164.2	1.8	30.9	0.3	9.1
STOXX Europe 600	13,545.5	10,632.0	17.7	6.4	321.7	1.6	3.0	0.0	3.4

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 Industry Energy 30-15	0.0	4.4	15.9	67.1	13.8	N/A	N/A	16.0	18.8	2.6
STOXX Europe 600	-4.1	19.1	22.4	22.1	26.7	N/A	N/A	22.6	6.9	4.9
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 600 Industry Energy 30-15	N/A	N/A	26.3	28.1	30.5	N/A	N/A	0.4	0.6	0.1
STOXX Europe 600	N/A	N/A	19.5	19.5	20.5	N/A	N/A	0.9	0.3	0.2
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 600 Industry Energy 30-15	0.8	0.7	0.7	0.7	0.8	12.5	17.6	19.3	21.0	20.2
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 600 Industry Energy 30-15	1.0	1.1	0.9	1.0	1.1	3.7	-0.6	-0.3	0.5	-0.1

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

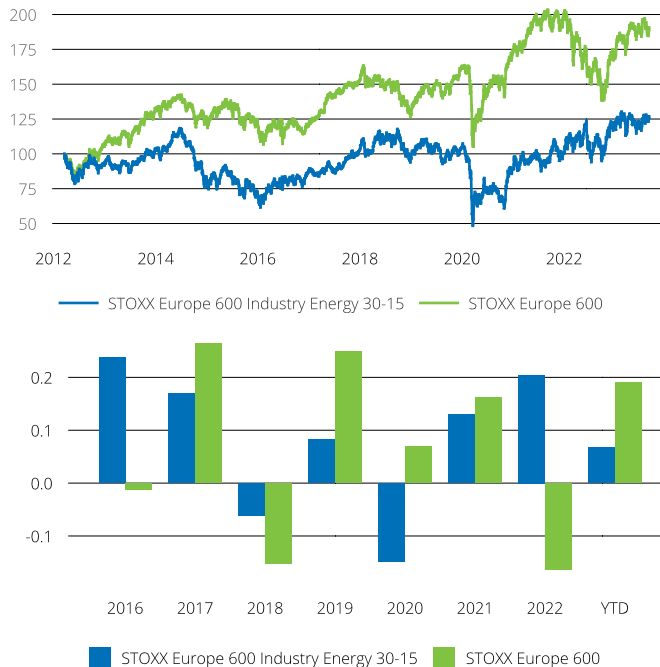
(USD, net return), all data as of Aug. 31, 2023

INDUSTRY INDICES

STOXX EUROPE 600 INDUSTRY ENERGY 30-15

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 Industry Energy 30-15	7.4	7.5	6.6	7.1	1.3	4.2	0.5	7.3
STOXX Europe 600	13.9	12.3	12.3	12.1	1.8	3.2	1.2	11.3

Performance and annual returns⁴

Methodology

The STOXX Europe 600 Energy 30-15 Index is a market cap weighted index designed to represent the performance of securities from the STOXX Europe 600 Index that belong to the Energy Industry. All securities in the index are classified in the Energy Industry as per the Industry Classification Benchmark (ICB). Companies are subject to quarterly 30-15 capping, whereas the largest company is capped at 30% and the remaining companies are capped at 15%.

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Net Return EUR	CH1169656811	S60060CR		.S60060CR
Gross Return EUR	CH1169656829	S60060CG		.S60060CG
Price EUR	CH1169656837	S60060CP		.S60060CP
Net Return USD	CH1169656795	S60060CV		.S60060CV
Gross Return USD	CH1169656803	S60060CX		.S60060CX
Price USD	CH1169656845	S60060CL		.S60060CL

Complete list available here: www.stoxx.com/data/vendor_codes.html

Quick facts

Weighting	Free-float market capitalization
Cap factor	The largest company is capped at 30% and the remaining
No. of components	Variable
Review frequency	Quarterly
Calculation/distribution	Realtime 15 sec
Calculation hours	09:00:00 18:00:00
Base value/base date	100 on March. 19, 2012
History	Available from March. 19, 2012
Inception date	August. 30, 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

STOXX customer support | P +41 43 430 7272 | 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.

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

⁴ STOXX data from Mar. 19, 2012 to Aug. 31, 2023

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

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
SHELL	Energy	UK	30.87
TOTALENERGIES	Energy	France	15.54
BP	Energy	UK	15.24
ENI	Energy	Italy	6.65
EQUINOR	Energy	Norway	6.08
VESTAS WIND SYSTEMS	Energy	Denmark	4.40
REPSOL	Energy	Spain	3.85
NESTE	Energy	Finland	2.96
SNAM RETE GAS	Energy	Italy	2.00
ORLEN	Energy	Poland	1.67

⁵ Based on the composition as of Aug. 31, 2023