

EURO STOXX ENERGY

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
EURO STOXX Energy	318.2	257.4	21.4	7.0	144.6	3.0	56.2	1.2	3.9
EURO STOXX	7,032.4	5,017.5	17.2	6.9	245.1	1.5	4.9	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
EURO STOXX Energy	3.1	-2.6	8.8	50.8	-3.2	N/A	N/A	8.9	14.8	-0.7
EURO STOXX	-3.2	17.2	17.0	26.3	20.0	N/A	N/A	17.2	8.2	3.8
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX Energy	N/A	N/A	22.8	24.7	27.6	N/A	N/A	0.1	0.5	-0.0
EURO STOXX	N/A	N/A	15.9	17.8	19.9	N/A	N/A	0.8	0.4	0.2
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX Energy	0.6	0.6	0.5	0.6	0.7	13.9	18.0	19.4	20.0	18.8
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX Energy	0.7	0.9	0.8	0.8	1.0	5.0	-1.1	-0.4	0.3	-0.2

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

(EUR, price), all data as of Aug. 31, 2023

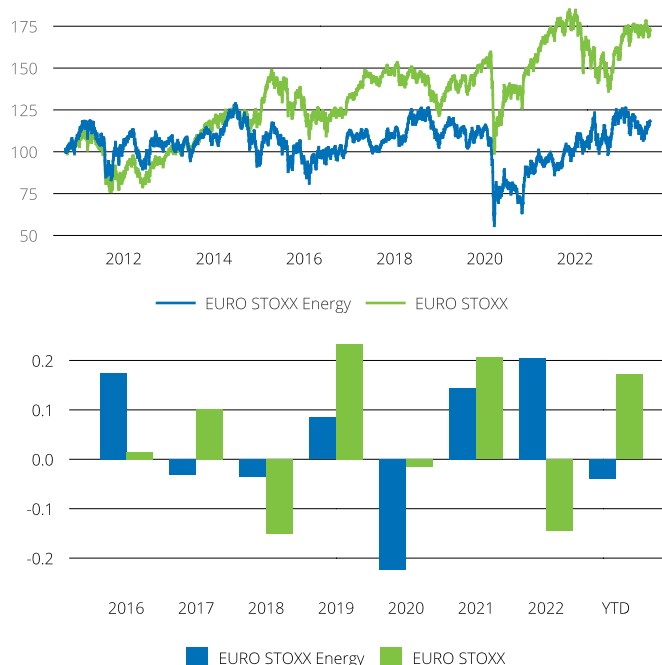
SUPERSECTOR INDICES

EURO STOXX ENERGY

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
EURO STOXX Energy	8.1	6.9	7.4	6.3	1.2	4.3	0.5	8.5
EURO STOXX	14.7	12.1	12.7	11.7	1.6	2.9	1.0	4.3

Performance and annual returns⁴



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
Price EUR	CH0462353894	SXENP	SXENP INDEX	.SXENP
Net Return USD	CH0462353936	SXENV	SXENV INDEX	.SXENV
Gross Return USD	CH0462353910	SXENG	SXENG INDEX	.SXENG
Net Return EUR	CH0462353902	SXENR	SXENR INDEX	.SXENR
Gross Return EUR	CH0462353886	SXENGR		.SXENGR
Price USD	CH0462353928	SXENL	SXENL INDEX	.SXENL

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 Aug. 31, 2023

SUPERSECTOR INDICES

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
TOTALENERGIES	Energy	France	56.18
ENI	Energy	Italy	12.66
REPSOL	Energy	Spain	7.33
NESTE	Energy	Finland	5.63
SNAM RETE GAS	Energy	Italy	3.81
SIEMENS ENERGY	Energy	Germany	2.78
TENARIS	Energy	Italy	2.68
GALP ENERGIA	Energy	Portugal	2.38
OMV	Energy	Austria	2.37
GAZTRANSPORT ET TECHNIGAZ	Energy	France	1.56

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