

# STOXX® US ENERGY INDEX

## Index description

The STOXX US Energy Index is a broad market cap weighted index designed to represent the performance of the Large and Mid Cap companies from US in the ICB Energy Industry. STOXX US Energy Index is suitable for global investment products which include funds, exchange traded funds, and derivatives and can also be used for further building block approach strategies when appropriate. It follows a robust and modular framework which enables investors to utilize this index for a variety of investment objectives whilst using a consistent approach. It is derived from STOXX World Equity Index series and its countries follow the STOXX World Country Classification Framework.

## Key facts

- »Broad, yet liquid coverage of Large and Mid cap companies that supports clients' global investment decisions whilst avoiding home biases.
- »A consistent and transparent methodology which fully embraces global standards of governance.
- »Can serve as a basis for numerous derived strategies.
- »Constructed using STOXX World Methodology.
- »Its countries follow the STOXX World Country classification framework.

## 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 US Energy Index	1,734.8	1,687.1	62.5	34.2	487.3	4.8	28.9	0.3	4.5
STOXX Developed World Index	61,323.8	54,945.3	31.7	11.3	2,541.7	0.1	4.6	0.0	2.9

## 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 US Energy Index	2.2	-3.2	16.7	134.6	31.1	N/A	N/A	16.7	32.9	5.6
STOXX Developed World Index	1.8	9.5	3.0	43.2	46.1	N/A	N/A	3.0	12.7	7.9
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX US Energy Index	23.3	26.4	33.7	34.6	36.0	N/A	N/A	0.3	0.8	0.1
STOXX Developed World Index	9.8	12.8	19.3	16.4	18.2	N/A	N/A	-0.0	0.7	0.4
Index to benchmark	Correlation					Tracking error (%)				
STOXX US Energy Index	0.5	0.5	0.6	0.5	0.7	21.0	23.4	27.5	29.6	27.5
Index to benchmark	Beta					Annualized information ratio				
STOXX US Energy Index	1.2	1.0	1.0	1.1	1.3	0.3	-1.6	0.5	0.6	-0.0

<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide.

<sup>2</sup> Based on EURIBOR1M

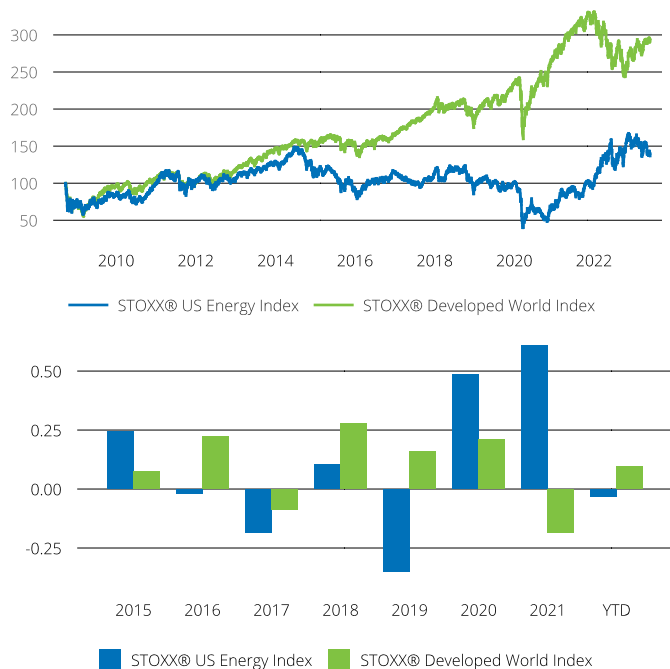
(USD, net return), all data as of Apr. 28, 2023

## STOXX INDICES

## STOXX® US ENERGY 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 US Energy Index	8.0	11.4	7.8	11.3	2.3	3.0	1.1	10.5
STOXX Developed World Index	24.2	17.6	18.7	17.1	0.1	1.7	1.9	5.3

Performance and annual returns<sup>4</sup>

## Methodology

The STOXX US Energy Index is a broad market cap weighted index designed to represent the performance of the Large and Mid Cap companies from US in the ICB Energy Industry. STOXX US Energy Index is suitable for global investment products which include funds, exchange traded funds, and derivatives and can also be used for further building block approach strategies when appropriate. It follows a robust and modular framework which enables investors to utilize this index for a variety of investment objectives whilst using a consistent approach. It is derived from STOXX World Equity Index series and its countries follow the STOXX World Country Classification Framework.

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH1213351997	SWUS60GR		.SWUS60GR
Net Return EUR	CH1213351989	SWUS60R		.SWUS60R
Price EUR	CH1213352003	SWUS60P		.SWUS60P
Gross Return USD	CH1213351963	SWUS60GV		.SWUS60GV
Net Return USD	CH1213351955	SWUS60V		.SWUS60V
Price USD	CH1213351971	SWUS60L		.SWUS60L

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	N/A
No. of components	Variable
Review frequency	Semi Annual
Calculation/distribution	Realtime 15 sec
Calculation hours	00:00:00 22:15:00
Base value/base date	1000 as of September. 22, 2008
History	Available from Sep. 22, 2008
Inception date	November. 16, 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 Sep. 22, 2008 to May 31, 2023

## STOXX® US ENERGY INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
Exxon Mobil Corp.	Energy	United States	28.89
Chevron Corp.	Energy	United States	17.76
ConocoPhillips	Energy	United States	7.60
EOG Resources Inc.	Energy	United States	4.16
Schlumberger Ltd.	Energy	United States	4.15
MARATHON PETROLEUM	Energy	United States	3.39
Pioneer Natural Resources Co.	Energy	United States	3.06
PHILLIPS 66	Energy	United States	2.77
Valero Energy Corp.	Energy	United States	2.62
Occidental Petroleum Corp.	Energy	United States	2.61

<sup>5</sup> Based on the composition as of Apr. 28, 2023

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