

STOXX® USA 900 INDUSTRY ENERGY INDEX

Index description

The STOXX Industry indices track industries of the relevant benchmark index. There are 11 industries according to the Industry Classification Benchmark (ICB). Companies are categorized according to their primary source of revenue. The following Industries are available: Technology, Telecommunications, Health Care, Financials, Real Estate, Consumer Discretionary, Consumer Staples, Industrials, Basic Materials, Energy, Utilities.

Key facts

»Categorization according to their primary source of revenue guarantees an accurate classification of companies in their respective business environments

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 USA 900 Industry Energy Index | 1,611.1 | 1,569.7 | 35.7 | 14.8 | 399.0 | 4.3 | 25.4 | 0.3 | 3.5 |
| STOXX USA 900 Index | 38,904.2 | 37,287.6 | 41.4 | 12.8 | 2,660.8 | 2.8 | 7.1 | 0.0 | 2.6 |

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 USA 900 Industry Energy Index | 4.0 | -9.9 | 8.5 | 122.3 | 17.3 | N/A | N/A | 8.6 | 30.8 | 3.3 |
| STOXX USA 900 Index | 4.4 | 13.2 | 12.9 | 44.3 | 71.7 | N/A | N/A | 13.0 | 13.1 | 11.6 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| STOXX USA 900 Industry Energy Index | 20.4 | 25.9 | 29.4 | 33.0 | 36.7 | N/A | N/A | 0.2 | 0.8 | 0.1 |
| STOXX USA 900 Index | 9.9 | 15.5 | 19.5 | 18.8 | 22.4 | N/A | N/A | 0.5 | 0.7 | 0.5 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| STOXX USA 900 Industry Energy Index | 0.3 | 0.5 | 0.5 | 0.5 | 0.7 | 19.7 | 22.7 | 25.5 | 29.4 | 27.7 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| STOXX USA 900 Industry Energy Index | 0.6 | 0.8 | 0.8 | 0.8 | 1.1 | -0.2 | -2.1 | -0.2 | 0.5 | -0.3 |

¹ For information on data calculation, please refer to STOXX calculation reference guide.

² Based on EURIBOR1M

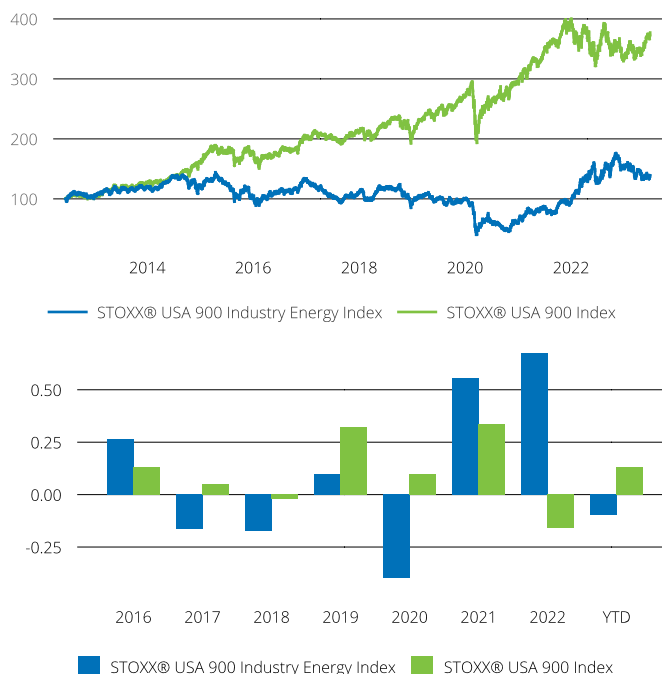
(EUR, price), all data as of Jun. 30, 2023

INDUSTRY INDICES

STOXX® USA 900 INDUSTRY ENERGY INDEX

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 USA 900 Industry Energy Index | 7.2 | 11.1 | 7.0 | 11.0 | 2.2 | 2.9 | 1.0 | 9.8 |
| STOXX USA 900 Index | 30.0 | 20.9 | 22.8 | 20.3 | 0.1 | 1.3 | 2.4 | 15.9 |

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 industry 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 | CH0462359305 | SX90EGR | | .SX90EGR |
| Net Return EUR | CH0462359321 | SX90ER | SX90ER INDEX | .SX90ER |
| Price EUR | CH0462359313 | SX90EP | SX90EP INDEX | .SX90EP |
| Gross Return USD | CH0462359339 | SX90EGV | | .SX90EGV |
| Net Return USD | CH0462359354 | SX90EV | SX90EV INDEX | .SX90EV |
| Price USD | CH0462359347 | SX90EL | SX90EL INDEX | .SX90EL |

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. 15, 2012 |
| History | Jun. 15, 2012 |
| 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

STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | <https://qontigo.com/support/>

DISCLAIMER

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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 Jun. 15, 2012 to Jun. 30, 2023

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|-------------------------------|-------------|---------------|------------|
| Exxon Mobil Corp. | Energy | United States | 25.42 |
| Chevron Corp. | Energy | United States | 16.19 |
| ConocoPhillips | Energy | United States | 7.33 |
| Schlumberger Ltd. | Energy | United States | 4.09 |
| EOG Resources Inc. | Energy | United States | 3.93 |
| MARATHON PETROLEUM | Energy | United States | 2.89 |
| Pioneer Natural Resources Co. | Energy | United States | 2.83 |
| PHILLIPS 66 | Energy | United States | 2.57 |
| Valero Energy Corp. | Energy | United States | 2.48 |
| Occidental Petroleum Corp. | Energy | United States | 2.34 |

⁵ Based on the composition as of Jun. 30, 2023