

STOXX® USA 500 INDEX

Index description

The STOXX USA 500 Index is derived from the STOXX® USA 900 Index; it covers the largest 500 companies in the USA.

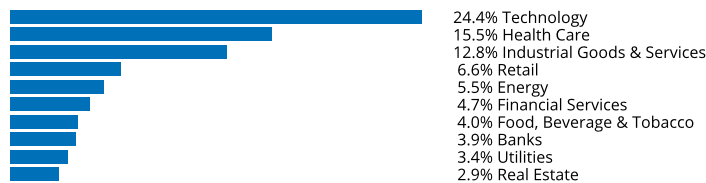
Key facts

- » Broad and liquid benchmark for the US large-cap market
- » Uses buffers to achieve fixed number of components and maintain stability of indices by controlling index composition changes
- » Strictly rules-based and transparent index methodology

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 USA 500 Index	31,504.4	30,345.8	60.7	27.7	1831.9	8.0	6.0	0.0	3.6
STOXX USA Total Market Index	40,152.0	38,124.0	15.7	2.6	1,955.1	0.0	5.1	0.0	2.4

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 USA 500 Index	-5.8	-19.8	-19.8	23.6	55.5	N/A	N/A	-19.8	7.3	9.3
STOXX USA Total Market Index	-5.9	-20.0	-20.0	21.7	51.5	N/A	N/A	-20.2	6.8	8.8
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX USA 500 Index	21.1	24.8	24.8	25.8	22.1	N/A	N/A	-0.9	0.3	0.4
STOXX USA Total Market Index	21.8	25.2	25.2	26.1	22.4	N/A	N/A	-0.9	0.3	0.4
Index to benchmark	Correlation					Tracking error (%)				
STOXX USA 500 Index	1.0	1.0	1.0	1.0	1.0	0.8	1.2	1.2	1.9	2.9
Index to benchmark	Beta					Annualized information ratio				
STOXX USA 500 Index	1.0	1.0	1.0	1.0	1.0	1.8	0.3	0.3	0.2	-0.1

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

² Based on EURIBOR1M

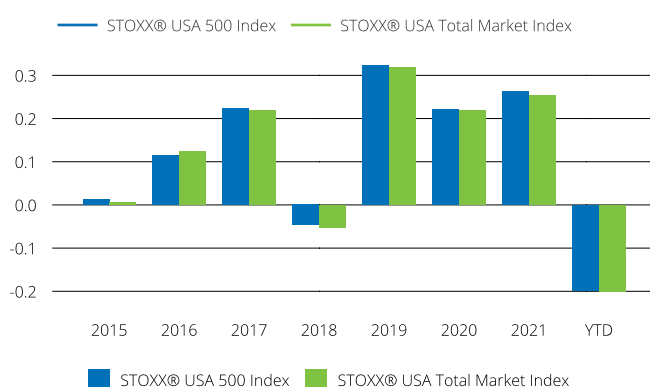
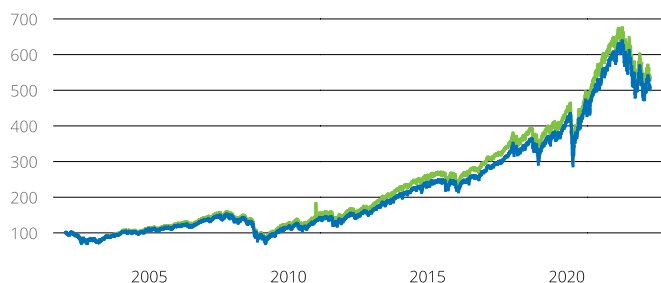
(USD, gross return), all data as of Dec. 30, 2022

BENCHMARK INDICES

STOXX® USA 500 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 500 Index	23.3	18.2	19.4	17.1	0.1	1.3	2.4	17.6
STOXX USA Total Market Index	24.1	18.4	18.0	16.3	0.1	1.2	2.1	18.2

Performance and annual returns⁴

Methodology

The universe is the STOXX USA 900. All stocks in the index universe are ranked by free-float market cap to produce the index selection list. The index aims to cover the 500 largest companies in terms of free-float market cap of the index universe. The detailed methodology including the calculation formula can be found in our rulebook:

www.stoxx.com/indices/rulebooks.html

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0375047138	SX50UGR		.SX50UGR
Gross Return EUR	CH0375047138	SX50UGR		.SX50UGR
Net Return EUR	CH0375047120	SX50UR	SX50UR INDEX	.SX50UR
Net Return EUR	CH0375047120	SX50UR	SX50UR INDEX	.SX50UR
Price EUR	CH0375047112	SX50UP		.SX50UP
Price EUR	CH0375047112	SX50UP		.SX50UP
Gross Return USD	CH0375047161	SX50UGV	SX50UGV INDEX	.SX50UGV
Gross Return USD	CH0375047161	SX50UGV	SX50UGV INDEX	.SX50UGV
Net Return USD	CH0375047104	SX50UV	SX50UV INDEX	.SX50UV
Net Return USD	CH0375047104	SX50UV	SX50UV INDEX	.SX50UV

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

Quick facts

Weighting	Free-float market cap
No. of components	500
Review frequency	Quarterly, in Mar., Jun., Sep., Dec.
Calculation/distribution	Price, Net Return and Gross Return in EUR and USD
Calculation hours	15:3022:00 CET
Base value/base date	100 as of Jan. 31, 2011
History	Available daily back to Dec. 18, 2000
Inception date	Aug. 9, 2017

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 gr. div. yield is calculated as gr. return index return minus price index return

⁴ STOXX data from Dec. 27, 2001 to Dec. 30, 2022

(USD, gross return), all data as of Dec. 30, 2022

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
Apple Inc.	Technology	United States	6.04
Microsoft Corp.	Technology	United States	5.52
Amazon.com Inc.	Retail	United States	2.39
ALPHABET CLASS C	Technology	United States	1.67
UnitedHealth Group Inc.	Health Care	United States	1.53
Johnson & Johnson	Health Care	United States	1.43
Exxon Mobil Corp.	Energy	United States	1.40
Berkshire Hathaway Inc. Cl B	Financial Services	United States	1.24
JPMorgan Chase & Co.	Banks	United States	1.21
NVIDIA Corp.	Technology	United States	1.12

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