

STOXX® USA 900 EQUAL WEIGHT INDEX

Index description

The STOXX® USA 900 Equal Weight Index measures the performance of the same stocks as the standard free-float market cap weighted indices but uses a different weighting scheme by attributing to each component the same weight. The index has a fixed number of components and is part of the STOXX blue-chip index family.

Key facts

»The reduced importance of single components makes the index performance less dependent on the performance of individual members.

»Smaller companies are more strongly represented in the STOXX® USA 900 Equal Weight Index than in the parent index.

Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX USA 900 Equal Weight Index	-0.6	3.8	-0.9	47.8	49.5	N/A	N/A	-0.9	14.1	8.5
STOXX USA 900 Index	1.1	8.7	1.9	47.5	67.6	N/A	N/A	1.9	14.0	11.0
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX USA 900 Equal Weight Index	15.8	18.6	24.8	21.3	23.7	0.8	N/A	-0.2	0.6	0.3
STOXX USA 900 Index	13.4	16.1	23.3	19.6	22.1	2.4	N/A	-0.1	0.6	0.5
Index to benchmark	Correlation					Tracking error (%)				
STOXX USA 900 Equal Weight Index	0.9	1.0	1.0	1.0	1.0	6.3	5.6	5.4	6.3	6.1
Index to benchmark	Beta					Annualized information ratio				
STOXX USA 900 Equal Weight Index	1.1	1.1	1.0	1.0	1.0	-3.8	-2.5	-0.5	0.0	-0.4

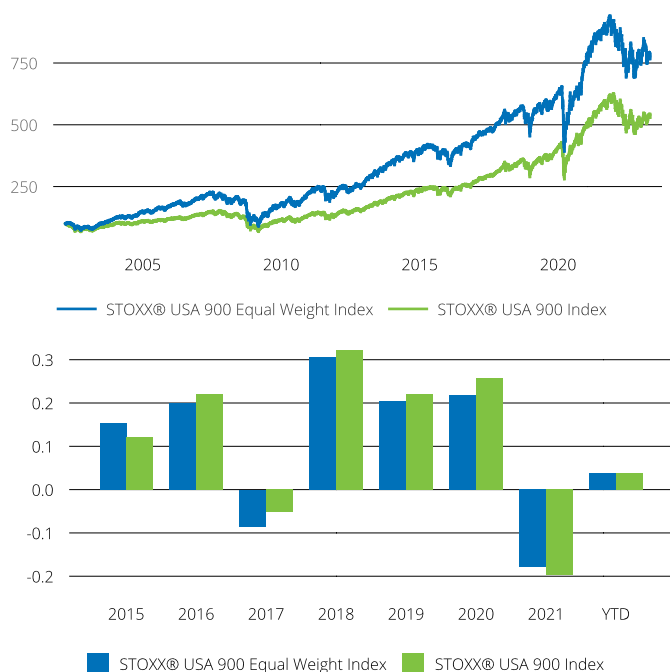
¹ For information on data calculation, please refer to STOXX [calculation reference guide](#).

² Based on EURIBOR1M

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

STRATEGY INDICES

STOXX® USA 900 EQUAL WEIGHT INDEX

Performance and annual returns⁴

Methodology

The index components exactly match the parent index members, e.g. the STOXX® USA 900 Equal Weight Index consists of the same stocks as the STOXX® USA 900 Index. The same weight is attributed to all components each quarter, regardless of their free-float market capitalization. Extraordinary replacements are added at the same weight as the deleted stock. 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	CH0339858851	SX9UEWG		.SX9UEWG
Gross Return EUR	CH0339858851	SX9UEWG		.SX9UEWG
Net Return EUR	CH0339858869	SX9UEWR		.SX9UEWR
Net Return EUR	CH0339858869	SX9UEWR		.SX9UEWR
Price EUR	CH0339858877	SX9UEWP		.SX9UEWP
Price EUR	CH0339858877	SX9UEWP		.SX9UEWP
Gross Return USD	CH0339858786	SX9UEWGV		.SX9UEWGV
Net Return USD	CH0339858919	SX9UEWW	SX9UEWW INDEX	.SX9UEWW
Net Return USD	CH0339858919	SX9UEWW	SX9UEWW INDEX	.SX9UEWW
Price USD	CH0339858810	SX9UEWL		.SX9UEWL

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

Quick facts

Weighting	Equal Weighted
Cap factor	No
No. of components	900
Review frequency	Quarterly
Calculation/distribution	Realtime 15 sec. (EUR, USD Price) / end-of-day (others)
Calculation hours	15:30 - 22.15 CET
Base value/base date	100 as of Mar. 18, 2002
History	Available since Mar. 18, 2002
Inception date	Oct. 20, 2016

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.

⁴ STOXX data from Mar. 18, 2002 to Apr. 28, 2023

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

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Top 10 Components⁴

Company	Supersector	Country	Weight (%)
FIRST CITIZENS BANSHARES A	Oil & Gas	null	0.17
SHOCKWAVE MEDICAL	Oil & Gas	null	0.17
New York Community Bancorp Inc	Oil & Gas	null	0.15
TENET HLTHCR.	Oil & Gas	null	0.15
Chipotle Mexican Grill Inc.	Oil & Gas	null	0.15
META PLATFORMS CLASS A	Oil & Gas	null	0.15
Intuitive Surgical Inc.	Oil & Gas	null	0.15
APELLIS PHARMS.	Oil & Gas	null	0.15
LULULEMON ATHLETICA	Oil & Gas	null	0.14
UNIVERSAL HEALTH SVS.'B'	Oil & Gas	null	0.14

⁴ Based on the composition as of Apr. 28, 2023