

# STOXX® USA 900 INDEX

## Index description

STOXX global benchmark indices provide a broad yet liquid representation of different regions and countries. The indices are derived from their respective Total Market Index (TMI). They are weighted according to free-float market cap and cover about 95% of the free-float market cap of the relevant region or country.

## Key facts

- » Broad and liquid benchmarks for market regions and countries worldwide
- » Broad number of components
- » Serve as benchmarks for their respective regions/actively managed funds
- » Serve as an underlying for a variety of financial products, are used for academic research and receive wide media coverage

## 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 Index          | 39,735.9             | 38,090.5   | 42.3                 | 13.3   | 2666.6  | 2.2      | 7.0                  | 0.0      | 2.6            |
| STOXX USA Total Market Index | 43,510.0             | 41,316.1   | 17.4                 | 2.7    | 2,666.6 | 0.0      | 6.5                  | 0.0      | 2.1            |

## 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 USA 900 Index          | 2.2                       | 16.7 | 4.6  | 53.5 | 85.0 | N/A                                  | N/A  | 4.6 | 15.5 | 13.3 |
| STOXX USA Total Market Index | 2.5                       | 16.8 | 4.4  | 53.5 | 82.2 | N/A                                  | N/A  | 4.4 | 15.5 | 12.9 |
| Index volatility and risk    | Annualized volatility (%) |      |      |      |      | Annualized Sharpe ratio <sup>2</sup> |      |     |      |      |
| STOXX USA 900 Index          | 8.6                       | 14.7 | 18.7 | 18.7 | 22.4 | N/A                                  | N/A  | 0.2 | 0.8  | 0.6  |
| STOXX USA Total Market Index | 8.5                       | 15.0 | 18.9 | 18.9 | 22.5 | N/A                                  | N/A  | 0.2 | 0.8  | 0.5  |
| Index to benchmark           | Correlation               |      |      |      |      | Tracking error (%)                   |      |     |      |      |
| STOXX USA 900 Index          | 1.0                       | 1.0  | 1.0  | 1.0  | 1.0  | 0.7                                  | 0.7  | 0.7 | 0.8  | 0.7  |
| Index to benchmark           | Beta                      |      |      |      |      | Annualized information ratio         |      |     |      |      |
| STOXX USA 900 Index          | 1.0                       | 1.0  | 1.0  | 1.0  | 1.0  | -5.0                                 | -0.3 | 0.3 | -0.0 | 0.4  |

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

<sup>2</sup> Based on EURIBOR1M

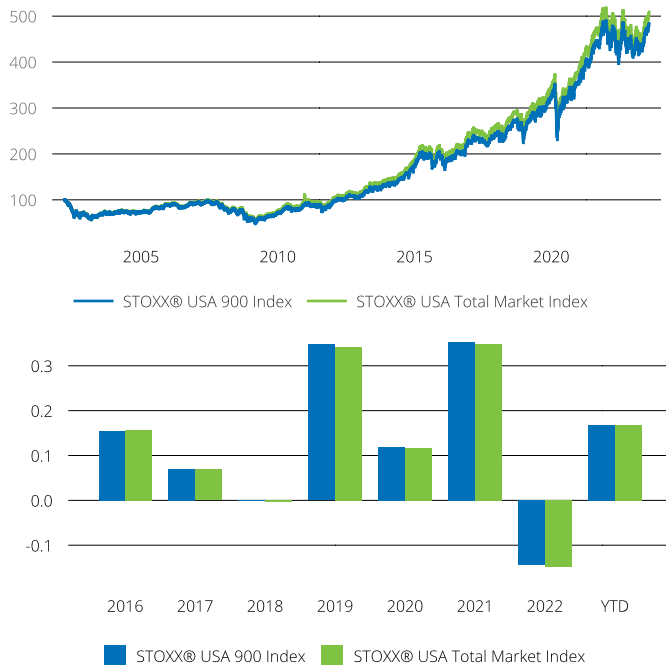
(EUR, gross return), all data as of Jul. 31, 2023

## BROAD INDICES

## STOXX® USA 900 INDEX

## Fundamentals (for last 12 months)

| Index                        | Price/earnings<br>incl. negative |           | Price/earnings<br>excl. negative |           | Price/<br>book | Dividend<br>yield (%) <sup>3</sup> | Price/<br>sales | Price/<br>cash flow |
|------------------------------|----------------------------------|-----------|----------------------------------|-----------|----------------|------------------------------------|-----------------|---------------------|
|                              | Trailing                         | Projected | Trailing                         | Projected | Trailing       | Trailing                           | Trailing        | Trailing            |
| STOXX USA 900 Index          | 27.3                             | 21.5      | 23.6                             | 20.8      | 0.1            | 1.7                                | 2.4             | 14.7                |
| STOXX USA Total Market Index | 29.2                             | 21.9      | 22.9                             | 20.5      | 0.1            | 1.7                                | 2.3             | 15.0                |

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

## Methodology

The universe is the relevant Total Market Index (TMI). All stocks in the index universe are ranked by free-float market cap to produce the index selection list. Target coverage: 95% of the 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](http://www.stoxx.com/indices/rulebooks.html)

## Versions and symbols

| Index            | ISIN         | Symbol  | Bloomberg     | Reuters  |
|------------------|--------------|---------|---------------|----------|
| Gross Return EUR | CH0149417013 | SX90UGR | SX90UGR INDEX | .SX90UGR |
| Gross Return EUR | CH0149417013 | SX90UGR | SX90UGR INDEX | .SX90UGR |
| Net Return EUR   | CH0149417039 | SX90UR  | SX90UR INDEX  | .SX90UR  |
| Net Return EUR   | CH0149417039 | SX90UR  | SX90UR INDEX  | .SX90UR  |
| Price EUR        | CH0149417054 | SX90UP  | SX90UP INDEX  | .SX90UP  |
| Price EUR        | CH0149417054 | SX90UP  | SX90UP INDEX  | .SX90UP  |
| Gross Return USD | CH0149417021 | SX90UGV | SX90UGV INDEX | .SX90UGV |
| Gross Return USD | CH0149417021 | SX90UGV | SX90UGV INDEX | .SX90UGV |
| Net Return USD   | CH0149417047 | SX90UV  | SX90UV INDEX  | .SX90UV  |
| Net Return USD   | CH0149417047 | SX90UV  | SX90UV INDEX  | .SX90UV  |

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 cap                                  |
| Cap factor        | 20%  |
| No. of components | Fixed component (exact number indicated in index name) |
| Review frequency  | Quarterly, in Mar., Jun., Sep., Dec.                   |

To learn more about the inception date, currency versions, 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 a wide range of customization, in terms of component selection, weighting schemes and personalized calculation methodologies.

<sup>3</sup> gr. div. yield is calculated as gr. return index return minus price index return

<sup>4</sup> STOXX data from Mar. 15, 2002 to Jul. 31, 2023

(EUR, gross return), all data as of Jul. 31, 2023

## STOXX® USA 900 INDEX

Top 10 Components<sup>5</sup>

| <b>Company</b>               | <b>Supersector</b>  | <b>Country</b> | <b>Weight (%)</b> |
|------------------------------|---------------------|----------------|-------------------|
| Apple Inc.                   | Technology          | United States  | 7.00              |
| Microsoft Corp.              | Technology          | United States  | 5.95              |
| Amazon.com Inc.              | Retail              | United States  | 2.94              |
| NVIDIA Corp.                 | Technology          | United States  | 2.74              |
| ALPHABET CLASS C             | Technology          | United States  | 1.86              |
| TESLA                        | Automobiles & Parts | United States  | 1.76              |
| META PLATFORMS CLASS A       | Technology          | United States  | 1.68              |
| UnitedHealth Group Inc.      | Health Care         | United States  | 1.12              |
| JPMorgan Chase & Co.         | Banks               | United States  | 1.10              |
| Berkshire Hathaway Inc. Cl B | Financial Services  | United States  | 1.09              |

<sup>5</sup> Based on the composition as of Jul. 31, 2023

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