

STOXX® USA 900 AUTOMOBILES & PARTS INDEX

Index description

The STOXX Supersector indices track supersectors of the relevant benchmark index. There are 20 supersectors according to the Industry Classification Benchmark (ICB). Companies are categorized according to their primary source of revenue. The following supersectors are available:

Technology, Telecommunications, Health Care, Banks, Financial Services, Insurance, Real Estate, Automobiles and Parts, Consumer Products and Services, Media, Retail, Travel and Leisure, Food, Beverage and Tobacco, Personal Care, Drug and Grocery Stores, Construction and Materials, Industrial Goods and Services, Basic Resources, Chemicals, Energy, Utilities.

Key facts

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

»Component capping ensures that no component can dominate the index

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 Automobiles & Parts Index	993.4	882.0	73.5	16.6	668.6	4.8	75.8	0.5	1.8
STOXX USA 900 Index	39,735.9	38,090.5	42.3	13.3	2,666.6	2.2	7.0	0.0	2.6

Supersector weighting (top 10)

Country weighting

100.0% Automobiles & Parts	100.0% United States
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Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX USA 900 Automobiles & Parts Index	1.2	73.5	-14.1	147.7	274.6	N/A	N/A	-14.2	35.7	30.6
STOXX USA 900 Index	2.2	16.7	4.6	53.5	85.0	N/A	N/A	4.6	15.5	13.3
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX USA 900 Automobiles & Parts Index	38.9	44.4	46.8	49.2	46.1	N/A	N/A	-0.3	0.6	0.6
STOXX USA 900 Index	8.6	14.7	18.7	18.7	22.4	N/A	N/A	0.2	0.8	0.6
Index to benchmark	Correlation					Tracking error (%)				
STOXX USA 900 Automobiles & Parts Index	0.4	0.6	0.6	0.6	0.7	37.0	38.2	38.4	40.1	35.8
Index to benchmark	Beta					Annualized information ratio				
STOXX USA 900 Automobiles & Parts Index	2.0	1.7	1.5	1.7	1.3	-0.3	1.9	-0.5	0.5	0.4

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

² Based on EURIBOR1M

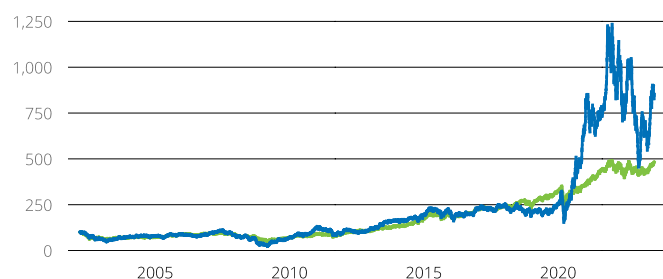
(EUR, gross return), all data as of Jul. 31, 2023

SUPERSECTOR INDICES

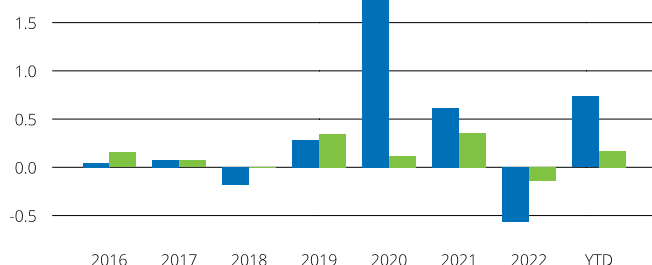
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Fundamentals (for last 12 months)

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 Automobiles & Parts Index	45.2	32.7	33.0	27.1	5.0	0.5	2.0	50.5
STOXX USA 900 Index	27.3	21.5	23.6	20.8	0.1	1.7	2.4	14.7

Performance and annual returns⁴

— STOXX® USA 900 Automobiles & Parts Index — STOXX® USA 900 Index



■ STOXX® USA 900 Automobiles & Parts Index ■ STOXX® USA 900 Index

Methodology

Indices from the relevant benchmark index are categorized according to their primary source of revenue. The largest stocks in each supersector 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	CH0149419688	SX9U33GR		
Net Return EUR	CH0149419704	SX9U33R		
Net Return EUR	CH0149419704	SX9U33R		
Price EUR	CH0149419720	SX9U33P		
Price EUR	CH0149419720	SX9U33P		
Gross Return USD	CH0149419696	SX9U33GV		
Net Return USD	CH0149419712	SX9U33V		
Net Return USD	CH0149419712	SX9U33V		
Price USD	CH0149419738	SX9U33L		
Price USD	CH0149419738	SX9U33L		

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, where the
No. of components	Variable
Review frequency	Quarterly (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

This 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.

³ gr. div. yield is calculated as gr. return index return minus price index return

⁴ STOXX data from Mar. 15, 2002 to Jul. 31, 2023

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

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
TESLA	Automobiles & Parts	United States	75.81
GENERAL MOTORS	Automobiles & Parts	United States	5.49
Ford Motor Co.	Automobiles & Parts	United States	5.34
Aptiv	Automobiles & Parts	United States	3.05
RIVIAN AUTOMOTIVE A	Automobiles & Parts	United States	2.33
Genuine Parts Co.	Automobiles & Parts	United States	2.25
LKQ	Automobiles & Parts	United States	1.51
BorgWarner Inc.	Automobiles & Parts	United States	1.12
AUTOLIV	Automobiles & Parts	United States	0.89
LEAR	Automobiles & Parts	United States	0.86

⁵ Based on the composition as of Jul. 31, 2023