

# 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

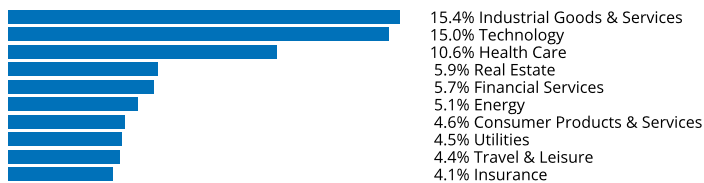
»The reduced importance of single components makes the index performance less dependent on the performance of individual members.

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

## 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 900 Equal Weight Index	N/A	104,103.5	115.7	115.1	211.9	30.8	0.2	0.0	25.8
STOXX USA 900 Index	43,811.2	41,997.0	46.7	14.7	2,940.1	2.4	7.0	0.0	2.6

## 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 Equal Weight Index	4.2	14.2	9.7	39.7	51.7	N/A	N/A	9.8	11.9	8.8
STOXX USA 900 Index	3.3	20.3	12.6	41.2	70.0	N/A	N/A	12.7	12.3	11.3
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX USA 900 Equal Weight Index	10.7	16.5	20.7	19.8	23.8	N/A	N/A	0.4	0.5	0.4
STOXX USA 900 Index	9.1	14.0	19.1	18.7	22.2	N/A	N/A	0.6	0.6	0.5
Index to benchmark	Correlation					Tracking error (%)				
STOXX USA 900 Equal Weight Index	0.9	0.9	1.0	1.0	1.0	5.5	5.9	5.5	5.8	6.2
Index to benchmark	Beta					Annualized information ratio				
STOXX USA 900 Equal Weight Index	1.1	1.1	1.0	1.0	1.0	1.9	-1.5	-0.4	-0.1	-0.3

<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide.

<sup>2</sup> Based on EURIBOR1M

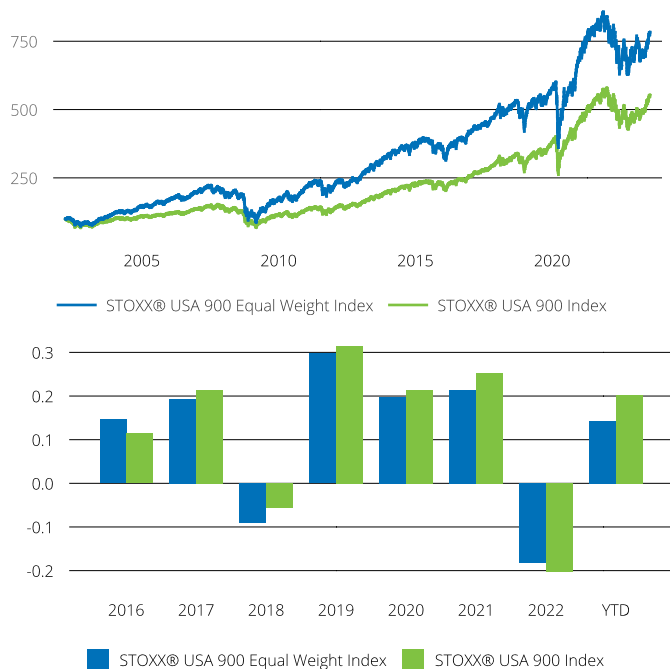
(USD, net return), all data as of Jul. 31, 2023

## STRATEGY INDICES

## STOXX® USA 900 EQUAL WEIGHT INDEX

## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX USA 900 Equal Weight Index	25.5	18.8	17.1	17.1	0.7	1.3	1.6	6.7
STOXX USA 900 Index	27.3	21.5	23.6	20.8	0.1	1.3	2.4	14.7

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

## 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	SX9UEWV	SX9UEWV INDEX	.SX9UEWV
Net Return USD	CH0339858919	SX9UEWV	SX9UEWV INDEX	.SX9UEWV
Price USD	CH0339858810	SX9UEWL		.SX9UEWL

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://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.

<sup>3</sup> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Mar. 18, 2002 to Jul. 31, 2023

(USD, net return), all data as of Jul. 31, 2023

## STOXX® USA 900 EQUAL WEIGHT INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
RIVIAN AUTOMOTIVE A	Automobiles & Parts	United States	0.20
COINBASE GLOBAL A	Financial Services	United States	0.19
Carnival Corp.	Travel & Leisure	United States	0.15
RH	Retail	United States	0.15
XPO	Industrial Goods & Services	United States	0.15
SOFI TECHNOLOGIES	Financial Services	United States	0.15
ROKU	Telecommunications	United States	0.14
SAIA	Industrial Goods & Services	United States	0.14
CHART INDUSTRIES	Industrial Goods & Services	United States	0.14
PLUG POWER	Energy	United States	0.14

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

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