SIZE INDICES

STOXX® USA LARGE 300 INDEX

Index description

The STOXX Size indices have a fixed number of components and are designed to provide a broad yet liquid representation of large, mid and small caps in their respective regions or countries. The total number of index components is indicated in the index name. Each size segment contains a third of the total number, meaning that each size segment has an equal number of stocks. For example, the STOXX Europe 600 Size Index contains 200 large, 200 mid and 200 small stocks.

Key facts

» Transparent and rules-based methodology

» Buffer rule applied on parent index level aims to reduce turnover

» Weighted by free-float market cap

» Serves as an underlying for a variety of financial products such as options, futures and ETFs

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 Large 300 Index	33,228.7	31,970.3	106.6	47.7	2666.6	18.9	8.3	0.1	2.7
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)

33.0% Technology
12.9% Health Care
11.6% Industrial Goods & Services
7.3% Retail
4.4% Energy
4.4% Financial Services
3.3% Food, Beverage & Tobacco
3.3% Banks
2.5% Automobiles & Parts
2.4% Telecommunications

Country weighting

100.0% United States

Risk and return figures[1]

Index returns			Return (%)						Annualized return (%)		
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX USA Large 300 Index	2.1	18.1	5.5	54.2	90.9	N/A	N/A	5.6	15.7	14.0
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 Large 300 Index	8.7	14.5	18.6	18.7	22.3	N/A	N/A	0.2	0.8	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 Large 300 Index	1.0	1.0	1.0	1.0	1.0	1.1	1.3	1.2	1.4	1.4
Index to benchmark			Beta						Annualized information ratio		
STOXX USA Large 300 Index	1.0	1.0	1.0	1.0	1.0	-1.3	1.6	0.7	0.1	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

STOXX Ltd. is part of Qontigo

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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 Large 300 Index	27.7	22.0	25.2	21.6	0.1	1.7	2.8	19.0
STOXX USA 900 Index	27.3	21.5	23.6	20.8	0.1	1.7	2.4	14.7

Performance and annual returns[4]

— STOXX® USA Large 300 Index — STOXX® USA 900 Index

■ STOXX® USA Large 300 Index ■ STOXX® USA 900 Index
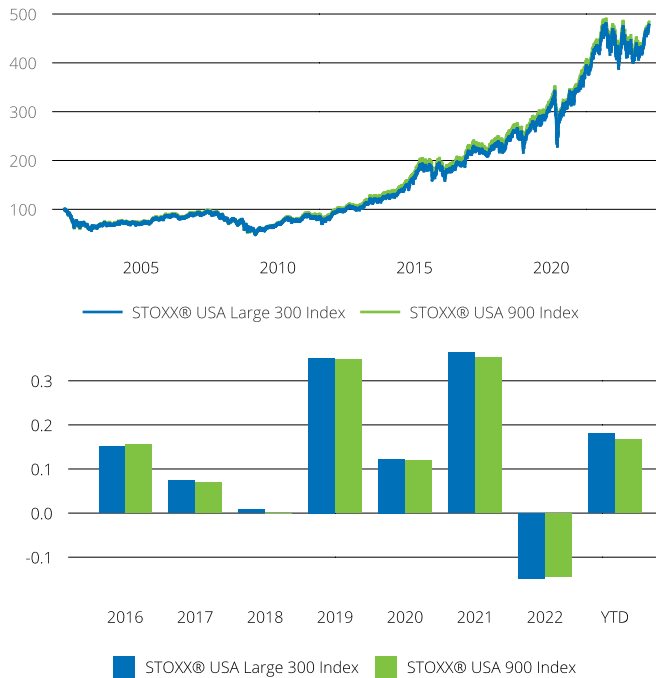
Methodology

Example: STOXX Europe 600 Size Index
Stocks in the relevant benchmark index (STOXX Europe 600) are ranked according to their free-float market cap. For the large index, the largest 200 stocks are selected, for the mid, the next ranked 200 and for the small, the last ranked 200 stocks.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	CH0190731841	SXUS3LGR	SXUS3LGR INDEX	
Net Return	EUR	CH0190731858	SXUS3LR	SXUS3LR INDEX	
Net Return	EUR	CH0190731858	SXUS3LR	SXUS3LR INDEX	
Price	EUR	CH0190731866	SXUS3LP	SXUS3LP INDEX	
Price	EUR	CH0190731866	SXUS3LP	SXUS3LP INDEX	
Gross Return	USD	CH0190731874	SXUS3LGV	SXUS3LGV INDEX	
Net Return	USD	CH0190731882	SXUS3LV	SXUS3LV INDEX	
Net Return	USD	CH0190731882	SXUS3LV	SXUS3LV INDEX	
Price	USD	CH0190731890	SXUS3LL	SXUS3LL INDEX	
Price	USD	CH0190731890	SXUS3LL	SXUS3LL INDEX	

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

Quick facts

Weighting	Free-float market cap
Cap factor	20% on a component level for Europe, Eurozone and Eastern
No. of components	Fixed for each segment
Review frequency	Quarterly (March, June, September, December)

To learn more about the inception date, currency versions, calculation hours and historical values, please see ourdata vendor code sheet.

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.

[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 Components[5]

Company	Supersector	Country	Weight (%)
Apple Inc.	Technology	United States	8.34
Microsoft Corp.	Technology	United States	7.09
Amazon.com Inc.	Retail	United States	3.50
NVIDIA Corp.	Technology	United States	3.26
ALPHABET CLASS C	Technology	United States	2.22
TESLA	Automobiles & Parts	United States	2.09
META PLATFORMS CLASS A	Technology	United States	2.00
UnitedHealth Group Inc.	Health Care	United States	1.34
JPMorgan Chase & Co.	Banks	United States	1.31
Berkshire Hathaway Inc. Cl B	Financial Services	United States	1.30

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