

STOXX® USA SMALL 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.

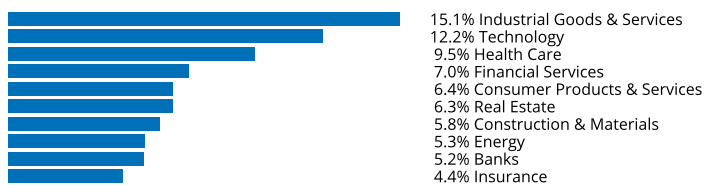
Key facts

- » 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 (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX USA Small 300 Index	2,162.8	1,983.0	6.6	6.5	11.8	2.4	0.6	0.1	29.4
STOXX USA 900 Index	43,810.8	41,996.6	46.7	14.7	2,940.1	2.4	7.0	0.0	2.6

Supersector weighting (top 10)



Country weighting



Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX USA Small 300 Index	4.5	16.7	11.9	46.1	52.0	N/A	N/A	12.0	13.6	8.8
STOXX USA 900 Index	3.3	20.6	13.1	43.2	74.4	N/A	N/A	13.2	12.8	11.9
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX USA Small 300 Index	13.3	18.4	21.9	21.7	25.6	N/A	N/A	0.5	0.6	0.3
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 Small 300 Index	0.8	0.9	0.9	0.9	0.9	8.2	8.9	8.0	8.7	9.1
Index to benchmark	Beta					Annualized information ratio				
STOXX USA Small 300 Index	1.3	1.2	1.1	1.1	1.1	1.7	-0.6	-0.1	0.1	-0.3

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

² Based on EURIBOR1M

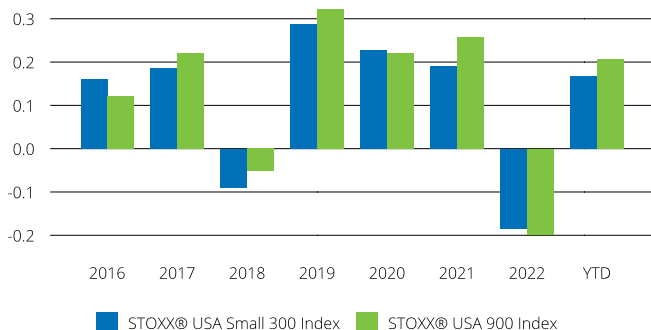
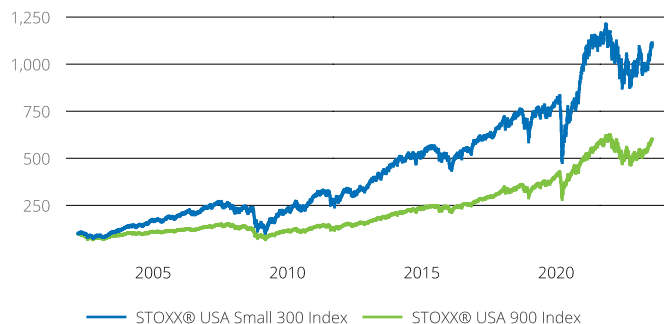
(USD, gross return), all data as of Jul. 31, 2023

SIZE INDICES

STOXX® USA SMALL 300 INDEX

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 Small 300 Index	23.8	18.3	14.5	15.4	2.4	1.7	1.3	3.9
STOXX USA 900 Index	27.3	21.5	23.6	20.8	0.1	1.9	2.4	14.7

Performance and annual returns⁴

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	CH0190732088	SXUS3SGR	SXUS3SGR INDEX	
Net Return EUR	CH0190732096	SXUS3SR	SXUS3SR INDEX	
Net Return EUR	CH0190732096	SXUS3SR	SXUS3SR INDEX	
Price EUR	CH0190732104	SXUS3SP	SXUS3SP INDEX	
Price EUR	CH0190732104	SXUS3SP	SXUS3SP INDEX	
Gross Return USD	CH0190732112	SXUS3SGV	SXUS3SGV INDEX	
Net Return USD	CH0190744281	SXUS3SV	SXUS3SV INDEX	
Net Return USD	CH0190744281	SXUS3SV	SXUS3SV INDEX	
Price USD	CH0190732120	SXUS3SL	SXUS3SL INDEX	
Price USD	CH0190732120	SXUS3SL	SXUS3SL 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 our data vendor code sheet.

CONTACT DETAILS

STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | <https://qontigo.com/support/>

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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.

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

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

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
ROKU	Telecommunications	United States	0.60
SAIA	Industrial Goods & Services	United States	0.57
SOFI TECHNOLOGIES	Financial Services	United States	0.54
REGAL REXNORD	Industrial Goods & Services	United States	0.52
EMCOR GROUP	Construction & Materials	United States	0.52
GRAB HOLDINGS A	Consumer Products & Services	United States	0.51
New York Community Bancorp Inc	Banks	United States	0.51
US FOODS HOLDING	Food, Beverage & Tobacco	United States	0.50
Unum Group	Insurance	United States	0.48
GENERAC HOLDINGS	Industrial Goods & Services	United States	0.48

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