STOXX® US TECHNOLOGY INDEX

Index description

The STOXX US Technology Index is a market cap weighted index designed to represent the performance of the Large and Mid Cap companies from US in the ICB Technology Industry. STOXX US Technology Index is suitable for global investment products which include funds, exchange traded funds, and derivatives and can also be used for further building block approach strategies when appropriate. It follows a robust and modular framework which enables investors to utilize this index for a variety of investment objectives whilst using a consistent approach. It is derived from the STOXX World Equity Index series and its countries follow the STOXX World Country Classification Framework.

Key facts

»Broad, yet liquid coverage of Large and Mid cap companies that supports clients' global investment decisions whilst avoiding home biases.

»A consistent and transparent methodology which fully embraces global standards of governance.

»Can serve as a basis for numerous derived strategies.

»Constructed using STOXX World Methodology.

»Its countries follow the STOXX World Country classification framework.

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 US Technology Index	12,387.1	11,993.1	129.0	23.6	2655.1	3.7	22.1	0.0	1.4
STOXX US Index	38,576.0	36,906.3	60.4	23.4	2,655.1	0.5	7.2	0.0	2.5

Supersector weighting (top 10)

100.0% Technology

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 US Technology Index	10.8	40.8	19.0	69.5	144.1	N/A	N/A	18.9	19.2	19.5
STOXX US Index	0.7	9.9	2.6	39.2	62.4	N/A	N/A	2.6	11.6	10.2
Index volatility and risk					Annualized volatility (%)				Annualized Sharpe ratio[2]	
STOXX US Technology Index	20.7	23.5	30.9	28.2	29.2	N/A	N/A	0.5	0.6	0.5
STOXX US Index	12.8	15.2	21.3	19.2	22.0	N/A	N/A	0.0	0.6	0.4
Index to benchmark					Correlation				Tracking error (%)	
STOXX US Technology Index	0.9	0.9	0.9	0.9	0.9	11.7	12.4	13.3	12.9	12.1
Index to benchmark					Beta				Annualized information ratio	
STOXX US Technology Index	1.4	1.4	1.4	1.3	1.2	9.3	4.9	1.2	0.6	0.8

[1] For information on data calculation, please refer to STOXX calculation reference guide.
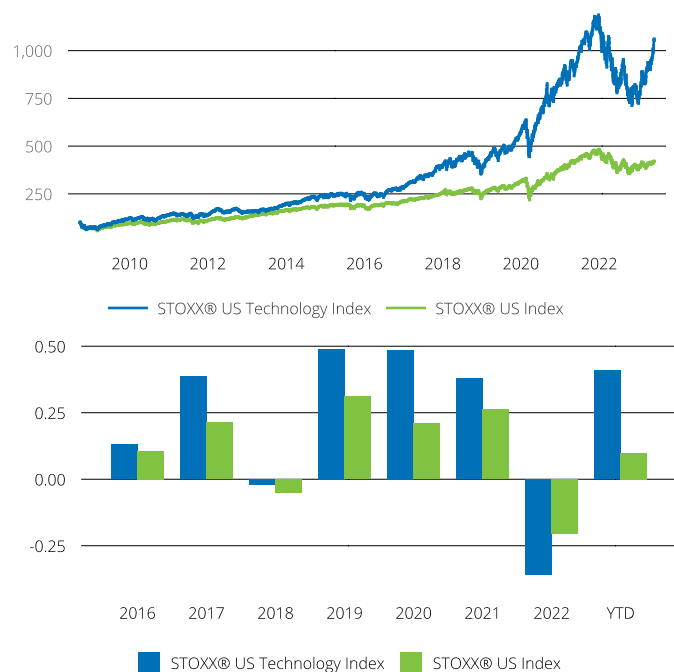[2] Based on EURIBOR1M

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

STOXX Ltd. is part of Qontigo

STOXX INDICES
STOXX® US TECHNOLOGY 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 US Technology Index	87.8	28.7	33.8	28.0	9.5	0.6	5.4	31.3
STOXX US Index	28.9	19.9	22.3	19.4	0.1	1.2	2.3	18.0

Performance and annual returns[4]

— STOXX® US Technology Index   — STOXX® US Index

■ STOXX® US Technology Index   ■ STOXX® US Index

Methodology

The STOXX US Technology Index is a market cap weighted index designed to represent the performance of the Large and Mid Cap companies from US in the ICB Technology Industry. STOXX US Technology Index is suitable for global investment products which include funds, exchange traded funds, and derivatives and can also be used for further building block approach strategies when appropriate. It follows a robust and modular framework which enables investors to utilize this index for a variety of investment objectives whilst using a consistent approach. It is derived from the STOXX World Equity Index series and its countries follow the STOXX World Country Classification Framework.

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH1213351450	SWUS10GR		.SWUS10GR
Net Return	EUR	CH1213351443	SWUS10R		.SWUS10R
Price	EUR	CH1213351468	SWUS10P		.SWUS10P
Gross Return	USD	CH1213351427	SWUS10GV		.SWUS10GV
Net Return	USD	CH1213351419	SWUS10V		.SWUS10V
Price	USD	CH1213351435	SWUS10L		.SWUS10L

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

Quick facts

Weighting	Free-float market capitalization
Cap factor	N/A
No. of components	Variable
Review frequency	Semi Annual
Calculation/distribution	Realtime 15 sec
Calculation hours	00:00:00 22:15:00
Base value/base date	1000 as of September. 22, 2008
History	Available from Sep. 22, 2008
Inception date	November. 16, 2022

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data 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 customization in almost unlimited forms for example in terms of component selection, weighting schemes and personalized calculation methodologies.

[3] Net dividend yield is calculated as net return index return minus price index return
[4] STOXX data from Sep. 22, 2008 to May 31, 2023

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

STOXX INDICES
STOXX® US TECHNOLOGY INDEX

Top 10 Components[5]

Company	Supersector	Country	Weight (%)
Apple Inc.	Technology	United States	22.14
Microsoft Corp.	Technology	United States	20.38
NVIDIA Corp.	Technology	United States	7.76
ALPHABET CLASS C	Technology	United States	6.26
ALPHABET INC. CL A	Technology	United States	6.12
META PLATFORMS CLASS A	Technology	United States	4.98
BROADCOM	Technology	United States	2.82
SALESFORCE INC.	Technology	United States	1.86
ADOBE	Technology	United States	1.59
ADVANCED MICRO DEVICES	Technology	United States	1.59

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