STOXX® USA 900 INDEX

Index description

STOXX global benchmark indices provide a broad yet liquid representation of different regions and countries.
The indices are derived from their respective Total Market Index (TMI). They are weighted according to free-float market cap and cover about 95% of the free-float market cap of the relevant region or country.

Key facts

»Broad and liquid benchmarks for market regions and countries worldwide

» Broad number of components

» Serve as benchmarks for their respective regions/actively managed funds

» Serve as an underlying for a variety of financial products, are used for academic research and receive wide media coverage

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 Index	37,641.3	36,031.4	40.0	13.2	2358.4	1.7	6.5	0.0	3.3
STOXX USA Total Market Index	40,992.7	38,797.5	16.0	2.7	2,331.0	0.0	6.0	0.0	2.8

Supersector weighting (top 10)

Country weighting

Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX USA 900 Index	8.2	-19.0	-16.9	32.2	61.5	N/A	N/A	-17.0	9.9	10.2
STOXX USA Total Market Index	8.1	-19.2	-17.6	31.2	59.4	N/A	N/A	-17.6	9.6	9.9
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
STOXX USA 900 Index	28.6	25.2	23.8	25.4	21.8	N/A	N/A	-0.8	0.4	0.5
STOXX USA Total Market Index	28.7	25.4	24.0	25.6	22.0	N/A	N/A	-0.8	0.4	0.4
Index to benchmark	**Correlation**					**Tracking error (%)**				
STOXX USA 900 Index	1.0	1.0	1.0	1.0	1.0	0.7	0.7	0.7	0.9	0.7
Index to benchmark	**Beta**					**Annualized information ratio**				
STOXX USA 900 Index	1.0	1.0	1.0	1.0	1.0	0.1	0.5	1.0	0.2	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 Oct. 31, 2022

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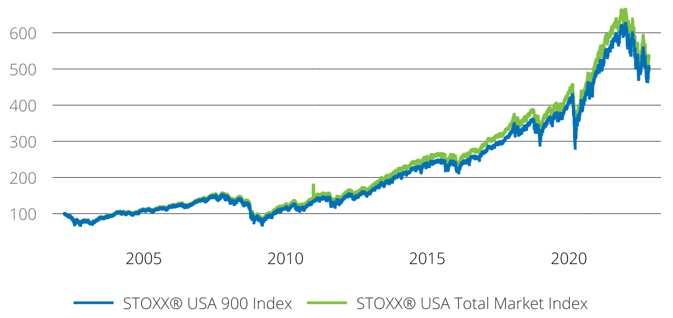
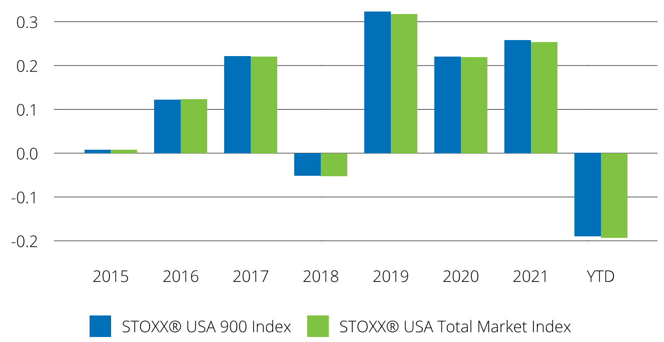
Fundamentals (for last 12 months)

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 Index	23.1	18.0	19.1	16.7	0.1	1.2	2.3	23.2
STOXX USA Total Market Index	24.0	18.4	18.5	16.4	0.1	1.2	2.1	24.2

Performance and annual returns[4]





Methodology

The universe is the relevant Total Market Index (TMI). All stocks in the index universe are ranked by free-float market cap to produce the index selection list. Target coverage: 95% of the free-float market cap of the index universe. 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	CH0149417013	SX90UGR	SX90UGR INDEX	.SX90UGR
Gross Return	EUR	CH0149417013	SX90UGR	SX90UGR INDEX	.SX90UGR
Net Return	EUR	CH0149417039	SX90UR	SX90UR INDEX	.SX90UR
Net Return	EUR	CH0149417039	SX90UR	SX90UR INDEX	.SX90UR
Price	EUR	CH0149417054	SX90UP	SX90UP INDEX	.SX90UP
Price	EUR	CH0149417054	SX90UP	SX90UP INDEX	.SX90UP
Gross Return	USD	CH0149417021	SX90UGV	SX90UGV INDEX	.SX90UGV
Gross Return	USD	CH0149417021	SX90UGV	SX90UGV INDEX	.SX90UGV
Net Return	USD	CH0149417047	SX90UV	SX90UV INDEX	.SX90UV
Net Return	USD	CH0149417047	SX90UV	SX90UV INDEX	.SX90UV

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

Quick facts

Weighting	Free-float market cap
Cap factor	20%
No. of components	Fixed component (exact number indicated in index name)
Review frequency	Quarterly, in 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

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 Oct. 31, 2022

(USD, gross return), all data as of Oct. 31, 2022

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
Apple Inc.	Technology	United States	6.54
Microsoft Corp.	Technology	United States	4.86
Amazon.com Inc.	Retail	United States	2.64
TESLA	Automobiles & Parts	United States	1.67
ALPHABET CLASS C	Technology	United States	1.66
UnitedHealth Group Inc.	Health Care	United States	1.46
Exxon Mobil Corp.	Energy	United States	1.30
Johnson & Johnson	Health Care	United States	1.28
Berkshire Hathaway Inc. Cl B	Financial Services	United States	1.06
JPMorgan Chase & Co.	Banks	United States	1.04

[5] Based on the composition as of Oct. 31, 2022