

ISTOXX UNIVEST USA

Index description

The iSTOXX Univest USA Index is derived from the iSTOXX Univest World Index. With a coverage of about 85% of developed equity markets' free-float market cap, the iSTOXX Univest USA Index offers access to large- and mid-cap USA companies.

Key facts

»Derived from STOXX Developed Markets Total Market Index, it provides a broad representation of the world's equities markets

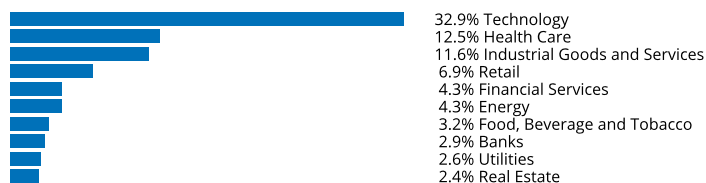
»The index covers approximately 85% of the free float-adjusted market capitalization of the USA equity market

»Weighted by free-float market cap

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
iSTOXX Univest USA	41,184.8	39,383.1	71.0	28.5	2811.7	1.1	7.1	0.0	2.8
STOXX USA 500	39,736.9	38,157.5	76.3	32.6	2,811.7	9.1	7.4	0.0	3.7

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
iSTOXX Univest USA	-1.7	19.0	15.3	29.4	64.2	N/A	N/A	15.5	9.0	10.6
STOXX USA 500	-1.7	29.2	15.3	29.1	64.0	N/A	N/A	15.3	8.9	10.5
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Univest USA	N/A	N/A	18.6	18.8	22.1	N/A	N/A	0.6	0.4	0.4
STOXX USA 500	N/A	N/A	18.3	18.6	22.0	N/A	N/A	0.6	0.4	0.4
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Univest USA	1.0	1.0	1.0	1.0	1.0	0.3	0.5	0.5	0.9	2.4
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Univest USA	1.0	1.0	1.0	1.0	1.0	0.9	1.5	0.4	0.6	0.5

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

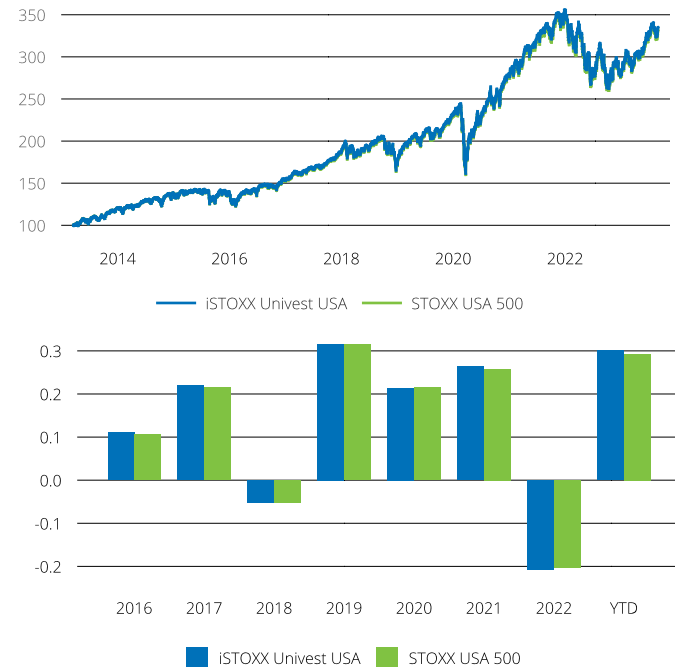
(USD, net return), all data as of Aug. 31, 2023

BENCHMARK INDICES

ISTOXX UNIVEST USA

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
iSTOXX Uninvest USA	26.3	21.1	23.4	20.6	0.1	1.3	2.5	13.3
STOXX USA 500	25.8	21.1	23.2	20.6	0.1	1.3	2.6	13.6

Performance and annual returns⁴

Methodology

The iSTOXX Uninvest USA Index is derived from the iSTOXX Uninvest World Index. With a coverage of about 85% of developed equity markets' free-float market cap, the iSTOXX Uninvest USA Index offers access to large- and mid-cap USA companies.

The index is reviewed quarterly, in March, June, September and December.

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH1113353044	ISXUUGR		.ISXUUGR
Net Return EUR	CH1113353051	ISXUUR		.ISXUUR
Price EUR	CH1113353069	ISXUUP		.ISXUUP
Gross Return USD	CH1113353077	ISXUUGV	ISXUUGV INDEX	.ISXUUGV
Net Return USD	CH1113353085	ISXUUV	ISXUUV INDEX	.ISXUUV
Price USD	CH1113353093	ISXUUL	ISXUUL INDEX	.ISXUUL

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

Quick facts

Weighting	Free-Float Market Cap
Cap factor	-
No. of components	Variable
Review frequency	Index is reviewed quarterly
Calculation/distribution	realtime 15 sec
Calculation hours	15:30:00 22:15:00
Base value/base date	100 as of Mar. 18, 2013
History	Available since Mar. 18, 2013
Inception date	Jun. 02, 2021

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.

³ Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Mar. 18, 2013 to Aug. 31, 2023

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

BENCHMARK INDICES

ISTOXX UNIVEST USA

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
Apple Inc.	Technology	USA	7.14
Microsoft Corp.	Technology	USA	6.19
Amazon.com Inc.	Retail	USA	3.24
NVIDIA Corp.	Technology	USA	3.08
ALPHABET INC. CL A	Technology	USA	2.05
ALPHABET CLASS C	Technology	USA	2.05
TESLA	Automobiles and Parts	USA	1.81
META PLATFORMS CLASS A	Technology	USA	1.66
Eli Lilly & Co.	Health Care	USA	1.20
Berkshire Hathaway Inc. Cl B	Financial Services	USA	1.19

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