

ISTOXX USA 100

Index description

The iSTOXX USA 100 Index constituents are selected from the STOXX USA 500 ESG-X index. Additionally companies involved in Unconventional Oil & Gas (Arctic Oil and Gas Exploration Oil Sands and Shale Energy) and Thermal Coal are not eligible for selection. The final index components are determined based on ESG Risk Rating scores calculated by Sustainalytics and free float market capitalization. The selected 100 securities are then weighted according to free-float market capitalization with a 10% maximum capping per constituent.

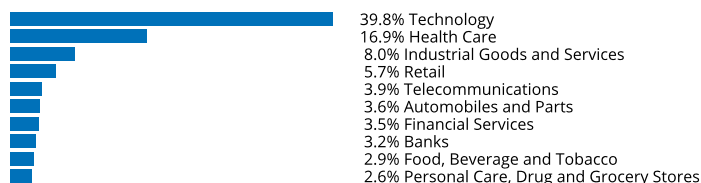
Key facts

- » Selection of 100 largest stocks in terms of free-float market capitalization.
- » Inclusion of size and liquidity filters to ensure replicability of the index.
- » Screening, Controversy Rating and ESG Risk Rating scores provided by Sustainalytics, the award winning ESG data provider.

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 USA 100	20,506.3	19,662.6	196.6	114.9	1933.9	57.7	9.8	0.3	16.6
STOXX USA 500 ESG-X	36,345.4	34,791.7	77.8	32.5	2,811.7	9.1	8.1	0.0	8.6

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
iSTOXX USA 100	-1.2	22.3	18.6	27.5	87.5	N/A	N/A	19.3	8.6	13.5
STOXX USA 500 ESG-X	-1.8	31.2	15.9	29.2	68.1	N/A	N/A	15.9	8.9	11.0
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX USA 100	N/A	N/A	19.0	19.3	22.3	N/A	N/A	0.8	0.4	0.5
STOXX USA 500 ESG-X	N/A	N/A	18.7	19.0	22.3	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 USA 100	1.0	1.0	1.0	1.0	1.0	2.2	2.6	2.7	3.0	3.1
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX USA 100	1.1	1.0	1.0	1.0	1.0	2.9	1.3	0.8	-0.2	0.6

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

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

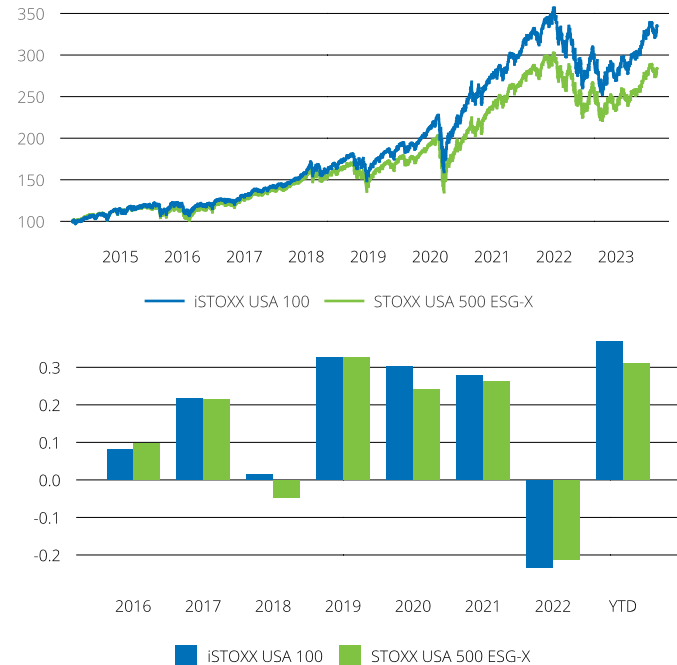
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Fundamentals (for last 12 months)

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
ISTOXX USA 100	29.1	22.9	27.6	22.7	5.7	1.4	3.5	29.6
STOXX USA 500 ESG-X	28.3	21.8	25.3	21.3	4.9	1.3	2.7	13.1

Performance and annual returns⁴



Methodology

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Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0462363331	IXUS1GR	IXUS1GR INDEX	.IXUS1GR
Gross Return USD	CH0462363307	IXUS1GV	IXUS1GV INDEX	.IXUS1GV
Price USD	CH0462363281	IXUS1L	IXUS1L INDEX	.IXUS1L
Price EUR	CH0462363315	IXUS1P	IXUS1P INDEX	.IXUS1P
Net Return EUR	CH0462363323	IXUS1R		.IXUS1R
Net Return USD	CH0462363299	IXUS1V		.IXUS1V

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

Quick facts

Weighting	Free-float market capitalization
Cap factor	10%
No. of components	Variable
Review frequency	Quarterly
Calculation/distribution	Realtime 15 sec
Calculation hours	15:30:00 22:15:00
Base value/base date	1000 as of March. 24, 2014
History	Available from Mar. 24, 2014
Inception date	February. 28, 2023

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. 24, 2014 to Aug. 31, 2023

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

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
Apple Inc.	Technology	USA	9.83
Microsoft Corp.	Technology	USA	9.53
NVIDIA Corp.	Technology	USA	6.17
TESLA	Automobiles and Parts	USA	3.62
Eli Lilly & Co.	Health Care	USA	2.40
UnitedHealth Group Inc.	Health Care	USA	2.26
JPMorgan Chase & Co.	Banks	USA	2.18
VISA Inc. Cl A	Industrial Goods and Services	USA	2.02
BROADCOM	Technology	USA	1.96
Procter & Gamble Co.	Personal Care, Drug and Grocery	USA	1.85

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