

STOXX US

Index description

The STOXX US Index is a market cap weighted index designed to represent the performance of the Large and Mid Cap companies from US covering approximately 85% of investable market capitalization. STOXX US 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 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.

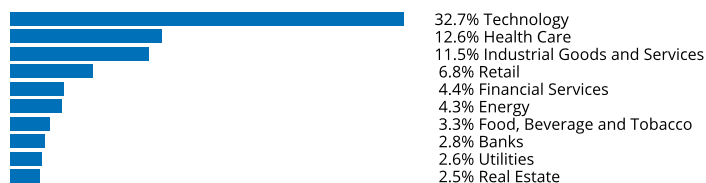
»Constructed using STOXX World Methodology.

»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	41,557.6	39,702.1	65.0	25.2	2811.7	0.5	7.1	0.0	2.3
STOXX Developed World	63,915.8	57,640.6	33.4	11.4	2,811.7	0.0	4.9	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 US	-1.7	19.4	15.9	31.3	67.8	N/A	N/A	15.8	9.5	10.9
STOXX Developed World	-2.4	25.5	16.0	27.8	51.4	N/A	N/A	15.9	8.5	8.6
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX US	N/A	N/A	18.4	18.7	22.0	N/A	N/A	0.6	0.5	0.4
STOXX Developed World	N/A	N/A	15.7	15.7	18.3	N/A	N/A	0.8	0.5	0.4
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX US	0.9	1.0	1.0	1.0	1.0	4.2	4.5	5.4	5.7	6.3
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX US	1.1	1.1	1.1	1.1	1.2	1.9	0.9	0.0	0.3	0.4

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

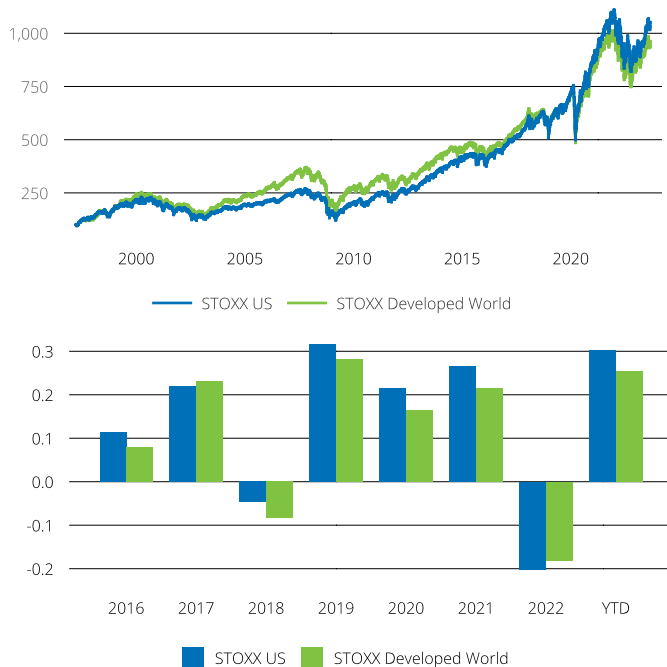
(USD, gross return), all data as of Aug. 31, 2023

BENCHMARK INDICES

STOXX US

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	26.7	21.2	23.4	20.6	0.1	1.9	2.5	13.0
STOXX Developed World	21.4	18.1	19.1	17.6	0.1	2.5	1.9	10.6

Performance and annual returns⁴

Methodology

The STOXX US Index is a market cap weighted index designed to represent the performance of the Large and Mid Cap companies from US covering approximately 85% of investable market capitalization. STOXX US 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 STOXX World Equity Index series and its countries follow the STOXX World Country Classification Framework.

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Price EUR	CH1169653552	SWUSP		.SWUSP
Net Return EUR	CH1169653560	SWUSR		.SWUSR
Gross Return EUR	CH1169653578	SWUSGR		.SWUSGR
Price USD	CH1169653586	SWUSL		.SWUSL
Net Return USD	CH1169653594	SWUSV	SWUSV INDEX	.SWUSV
Gross Return USD	CH1169653602	SWUSGV	SWUSGV INDEX	.SWUSGV

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	00:00:01 22:15:00
Base value/base date	1000 as of March. 21, 1997
History	Available from Mar. 21, 1997
Inception date	October. 24, 2022
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 gr. div. yield is calculated as gr. return index return minus price index return

⁴ STOXX data from Mar. 21, 1997 to Aug. 31, 2023

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

BENCHMARK INDICES

STOXX US

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
Apple Inc.	Technology	USA	7.08
Microsoft Corp.	Technology	USA	6.14
Amazon.com Inc.	Retail	USA	3.21
NVIDIA Corp.	Technology	USA	3.06
ALPHABET INC. CL A	Technology	USA	2.04
ALPHABET CLASS C	Technology	USA	2.03
TESLA	Automobiles and Parts	USA	1.79
META PLATFORMS CLASS A	Technology	USA	1.65
Eli Lilly & Co.	Health Care	USA	1.19
Berkshire Hathaway Inc. Cl B	Financial Services	USA	1.18

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