

# STOXX® USA 500

## A broad yet highly tradable access to the US equity market

The STOXX USA 500 Index is derived from the STOXX® USA 900 Index and covers the largest 500 companies in the US. The index offers diversified industry allocation and represents more than 80% of the underlying investable market.

As with all STOXX benchmarks, the STOXX USA 500 is based on an objective, clear and transparent rule of free-float market capitalization, aiming to accurately reflect investment trends and market flows. There are no quality, profitability or discretionary criteria involved in the selection process.

**Top 20 Index Components** 

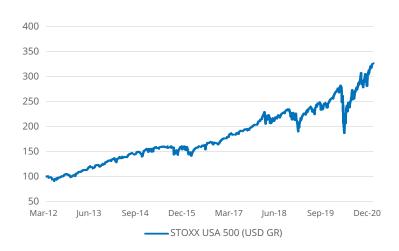
	Company	Free-float market cap (bn USD)	Weight
1	Apple Inc.	2,301	6.88%
2	Microsoft Corp.	1,757	5.25%
3	Amazon Inc.	1,417	4.24%
4	Tesla	687	2.05%
5	Facebook Class A	678	2.03%
6	Alphabet Class C	596	1.78%
7	Johnson & Johnson	449	1.34%
8	JPMorgan Chase & Co.	401	1.20%
9	VISA Inc. Class A	341	1.02%
10	Nvidia Corp.	332	0.99%
11	Procter & Gamble Co.	329	0.98%
12	UnitedHealth Group Inc.	326	0.97%
13	Berkshire Hathaway Inc. Class B	317	0.95%
14	Walt Disney Co.	306	0.92%
15	Home Depot Inc.	304	0.91%
16	MasterCard Inc. Class A	288	0.86%
17	PayPal Holdings	283	0.85%
18	Netflix Inc.	248	0.74%
19	Bank of America Corp.	240	0.72%
20	Verizon Communications Inc.	234	0.70%

Source: Qontigo. Data as of Jan 26, 2021.

### **Key Benefits**

	EFFICIENT REPRESENTATION	Benefit from a good trade-off between market coverage and tradability
\$\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\	DIVERSIFICATION	Achieve diversified industry allocation
	FACTOR COVERAGE	Resort to seven factor style sub-indices within benchmark
ůĮ	SUSTAINABILITY DERIVATIVES	Adopt responsible strategies with the STOXX® USA 500 ESG-X Index, which underlies the first listed derivatives covering the US market with a screening for thermal coal mining and coal-fired power plants
	CLIMATE REGULATION	Use versions of the index that comply with the EU Climate Benchmark (EU CTB and EU PAB) requirements

#### Risk and Return Characteristics



- 1. Source: Qontigo, daily data
- 2. LIBOR used as a proxy for riskless returns
- 3. Qontigo Data Mar 19, 2012 Dec 30, 2020

	STOXX USA 500 (USD GR)
Performance overall (annualized)	14.46%
Performance (1Y)	21.90%
Performance (3Y) (annualized)	15.31%
Performance (5Y) (annualized)	15.64%
Volatility overall (annualized)	16.85%
Volatility (1Y) (annualized)	34.56%
Volatility (3Y) (annualized)	23.43%
Volatility (5Y) (annualized)	19.28%
Sharpe ratio (overall)	0.84
Sharpe ratio (5Y)	0.79
Dividend yield (overall)	5.01%
Maximum drawdown	33.82%
Constituents	500

#### Discover sustainable versions of this index:

STOXX® USA 500 ESG-X

STOXX® USA 500 Climate Transition Benchmark

STOXX<sup>®</sup> USA 500 Paris-Aligned Benchmark

To learn more about Qontigo, please contact us, or visit **qontigo.com** 



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