

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
	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® USA 500 Paris-Aligned Benchmark

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



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