

# STOXX® INTERNATIONAL EQUITY FACTOR INDEX

## Index description

The STOXX U.S. Equity Factor Index and the STOXX International Equity Factor Index are constructed by maximizing the index exposure to a Multi-Factor Alpha Signal while satisfying a set of constraints intended to closely track their parent indices.

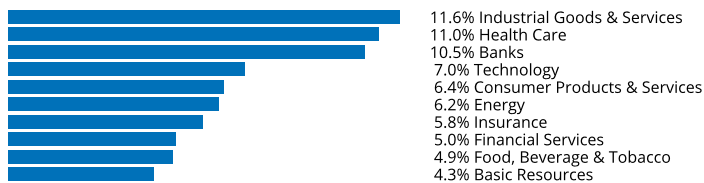
## Key facts

- » Designed to capture the fundamental drivers of equity performance
- » Diversified multi-factor exposure to a combination of five target style factors: momentum, quality, value, low volatility and low size
- » Combines robust STOXX indexing capabilities with industry-leading Axioma factor risk models and portfolio optimizer
- » Reviewed quarterly in March, June, September and December to ensure consistent factor exposures over time

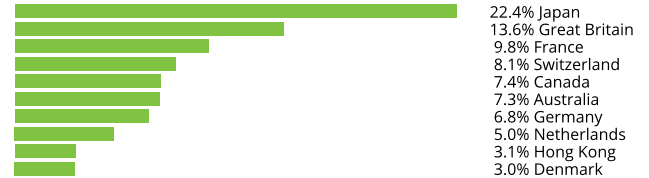
## Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX International Equity Factor Index	N/A	9.8	0.0	0.0	0.2	0.0	1.9	0.0	15.9
STOXX Global 1800 ex USA Index	20,152.8	16,393.8	13.1	5.0	298.4	1.1	1.8	0.0	3.2

## Supersector weighting (top 10)



## Country weighting



## Risk and return figures<sup>1</sup>

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX International Equity Factor Index	-3.6	-12.4	-12.4	1.6	8.3	N/A	N/A	-12.4	0.5	1.6
STOXX Global 1800 ex USA Index	-3.8	-11.2	-11.2	1.9	9.0	N/A	N/A	-11.3	0.6	1.8
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX International Equity Factor Index	12.0	13.7	13.7	16.4	14.1	N/A	N/A	-0.9	0.0	0.1
STOXX Global 1800 ex USA Index	12.4	13.8	13.8	16.6	14.3	N/A	N/A	-0.9	0.1	0.1
Index to benchmark	Correlation					Tracking error (%)				
STOXX International Equity Factor Index	1.0	1.0	1.0	1.0	1.0	1.1	1.6	1.6	1.4	1.5
Index to benchmark	Beta					Annualized information ratio				
STOXX International Equity Factor Index	1.0	1.0	1.0	1.0	1.0	1.1	-0.5	-0.5	-0.1	0.0

<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide.

<sup>2</sup> Based on EURIBOR1M

(EUR, price), all data as of Dec. 30, 2022

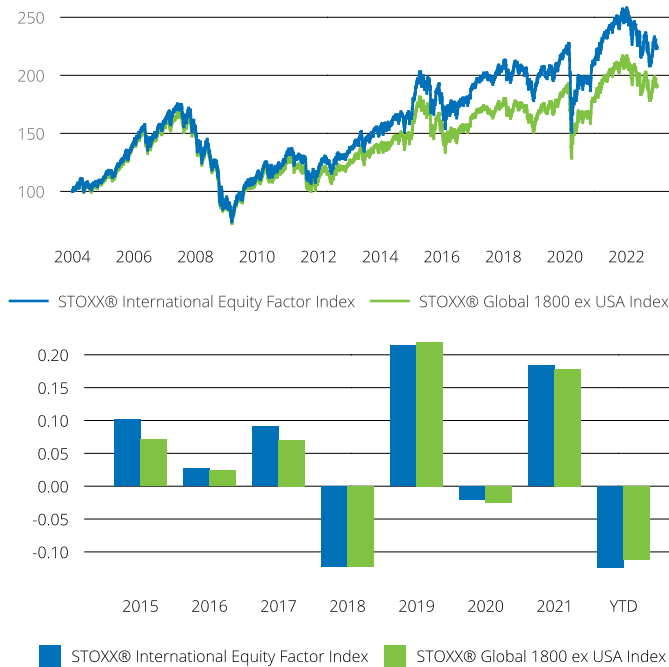
## FACTOR AND STRATEGY

# STOXX® INTERNATIONAL EQUITY FACTOR INDEX

### Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX International Equity Factor Index	10.8	11.0	10.3	10.8	1.5	2.6	1.1	5.2
STOXX Global 1800 ex USA Index	13.3	12.7	12.1	12.3	1.6	2.3	1.3	6.7

### Performance and annual returns<sup>4</sup>



### Methodology

The STOXX U.S. Equity Factor Index and the STOXX International Equity Factor Index are constructed by maximizing the index exposure to a multi-factor alpha signal while satisfying a set of constraints intended to closely track their parent indices.

Universe: The constituents of the STOXX U.S. Equity Factor Index and the STOXX International Equity Factor Index are selected from their parent indices STOXX USA 900 and STOXX Global 1800 ex USA respectively.

Weighting scheme: The final index weights are the result of an optimization process. The indices are optimized to maximize exposure to select factors subject to constraints.

The detailed methodology including the calculation formula can be found in our rulebooks: [www.stoxx.com/rulebooks](http://www.stoxx.com/rulebooks)

### Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0462361145	SEFIEG		.SEFIEG
Net Return EUR	CH0462361137	SEFIEN		.SEFIEN
Price EUR	CH0462361129	SEFIEP		.SEFIEP
Gross Return USD	CH0462361111	SEFIUG	INTFUG INDEX	.SEFIUG
Net Return USD	CH0462361103	SEFIUN	INTFUN INDEX	.SEFIUN
Price USD	CH0462361095	SEFIUP	INTFUP INDEX	.SEFIUP

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://www.stoxx.com/data/vendor_codes.html)

### Quick facts

Weighting	The final index weights are the result of an optimization process.
No. of components	Variable
Review frequency	Quarterly
Calculation/distribution	realtime 15 sec
Calculation hours	00:00:00 22:15:00
Base value/base date	100 as of Dec. 31, 2002
History	Available from Dec. 31, 2002
Inception date	Mar. 08, 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.

<sup>3</sup> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Jan. 02, 2004 to Dec. 30, 2022

(EUR, price), all data as of Dec. 30, 2022

# STOXX® INTERNATIONAL EQUITY FACTOR INDEX

## Top 10 Components<sup>5</sup>

Company	Supersector	Country	Weight (%)
NESTLE	Food, Beverage & Tobacco	Switzerland	1.93
NOVO NORDISK B	Health Care	Denmark	1.68
NOVARTIS	Health Care	Switzerland	1.32
ROCHE HLDG P	Health Care	Switzerland	1.29
Royal Bank of Canada	Banks	Canada	1.24
LVMH MOET HENNESSY	Consumer Products & Services	France	1.15
ASML HLDG	Technology	Netherlands	1.12
Toyota Motor Corp.	Automobiles & Parts	Japan	1.04
ASTRAZENECA	Health Care	Great Britain	1.01
SHELL	Energy	Great Britain	1.00

<sup>5</sup> Based on the composition as of Dec. 30, 2022