

# STOXX® EMERGING MARKETS EQUITY FACTOR INDEX

## Index description

The STOXX Equity Factor Index Family indices 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.

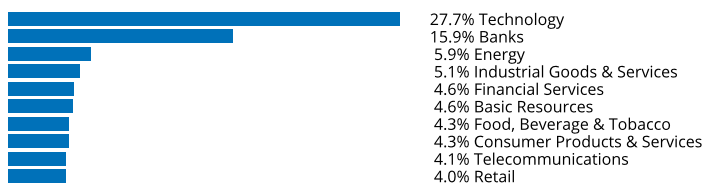
## Key facts

- » 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.

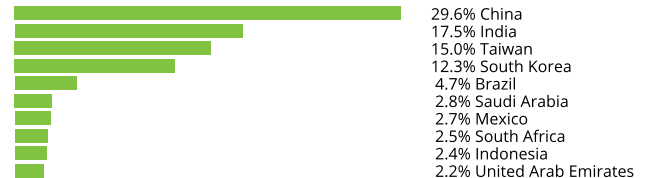
## Descriptive statistics

| Index                                      | Market cap (EUR bn.) |            | Components (EUR bn.) |        |         |          | Component weight (%) |          | Turnover (%)   |
|--|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
|  | Full                 | Free-float | Mean                 | Median | Largest | Smallest | Largest              | Smallest | Last 12 months |
| STOXX Emerging Markets Equity Factor Index | N/A                  | 94.9       | 0.2                  | 0.1    | 5.5     | 0.0      | 5.8                  | 0.0      | 20.2           |
| STOXX Emerging Markets Index               | 11,542.3             | 6,272.1    | 3.3                  | 1.0    | 359.1   | 0.0      | 5.7                  | 0.0      | 28.9           |

## 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 Emerging Markets Equity Factor Index | -2.5                      | 0.4  | -9.2  | 10.8 | 5.5  | N/A                                  | N/A | -9.2  | 3.5  | 1.1 |
| STOXX Emerging Markets Index               | -2.6                      | -0.8 | -10.4 | 11.0 | 3.0  | N/A                                  | N/A | -10.4 | 3.5  | 0.6 |
| Index volatility and risk                  | Annualized volatility (%) |      |       |      |      | Annualized Sharpe ratio <sup>2</sup> |     |       |      |     |
| STOXX Emerging Markets Equity Factor Index | 11.0                      | 13.3 | 17.2  | 16.4 | 17.1 | N/A                                  | N/A | -0.6  | 0.2  | 0.1 |
| STOXX Emerging Markets Index               | 11.3                      | 13.3 | 17.4  | 16.6 | 17.4 | N/A                                  | N/A | -0.7  | 0.2  | 0.1 |
| Index to benchmark                         | Correlation               |      |       |      |      | Tracking error (%)                   |     |       |      |     |
| STOXX Emerging Markets Equity Factor Index | 1.0                       | 1.0  | 1.0   | 1.0  | 1.0  | 0.9                                  | 1.1 | 1.2   | 1.4  | 1.3 |
| Index to benchmark                         | Beta                      |      |       |      |      | Annualized information ratio         |     |       |      |     |
| STOXX Emerging Markets Equity Factor Index | 1.0                       | 1.0  | 1.0   | 1.0  | 1.0  | 0.8                                  | 3.0 | 1.1   | -0.1 | 0.3 |

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

<sup>2</sup> Based on EURIBOR1M

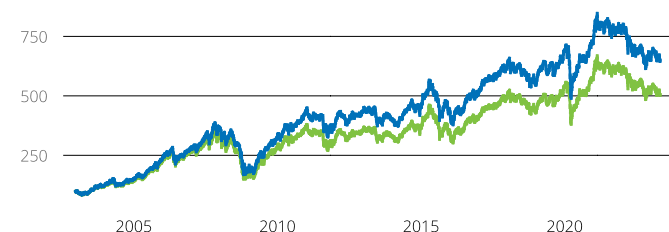
(EUR, net return), all data as of Apr. 28, 2023

## STOXX INDICES

## STOXX® EMERGING MARKETS EQUITY FACTOR INDEX

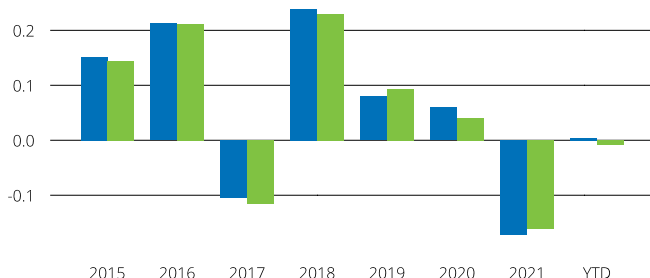
## Fundamentals (for last 12 months)

| Index                                      | Price/earnings<br>incl. negative |           | Price/earnings<br>excl. negative |           | Price/<br>book | Dividend<br>yield (%) <sup>3</sup> | Price/<br>sales | Price/<br>cash flow |
|--|----------------------------------|-----------|----------------------------------|-----------|----------------|------------------------------------|-----------------|---------------------|
|  | Trailing                         | Projected | Trailing                         | Projected | Trailing       | Trailing                           | Trailing        | Trailing            |
| STOXX Emerging Markets Equity Factor Index | 10.7                             | 11.0      | 9.9                              | 10.7      | 1.5            | 2.9                                | 0.7             | 0.3                 |
| STOXX Emerging Markets Index               | 12.5                             | 12.9      | 11.2                             | 12.2      | 1.5            | 2.3                                | 0.7             | 0.4                 |

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

— STOXX® Emerging Markets Equity Factor Index

— STOXX® Emerging Markets Index



■ STOXX® Emerging Markets Equity Factor Index ■ STOXX® Emerging Markets Index

## Methodology

The STOXX Equity Factor Index Family indices 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.

## Versions and symbols

| Index            | ISIN         | Symbol | Bloomberg    | Reuters |
|------------------|--------------|--------|--------------|---------|
| Gross Return EUR | CH0462362879 | EMGFEG |              | .EMGFEG |
| Net Return EUR   | CH0462362887 | EMGFEN |              | .EMGFEN |
| Price EUR        | CH0462362895 | EMGFEP |              | .EMGFEP |
| Gross Return USD | CH0462362903 | EMGFUG | EMGFUG INDEX | .EMGFUG |
| Net Return USD   | CH0462362911 | EMGFUN | EMGFUN INDEX | .EMGFUN |
| Price USD        | CH0462362929 | EMGFUP | EMGFUP INDEX | .EMGFUP |

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

## Quick facts

|                          |                              |
|--------------------------|------------------------------|
| Weighting                | Optimization                 |
| Cap factor               | N/A                          |
| 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 March. 20, 2000    |
| History                  | Available from Mar. 20, 2000 |
| Inception date           | December. 02, 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

STOXX customer support | P +41 43 430 7272 | [customersupport@stoxx.com](mailto:customersupport@stoxx.com) | <https://qontigo.com/support/>

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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 Dec. 20, 2002 to Apr. 28, 2023

## STOXX® EMERGING MARKETS EQUITY FACTOR INDEX

Top 10 Components<sup>5</sup>

| <b>Company</b>                 | <b>Supersector</b> | <b>Country</b> | <b>Weight (%)</b> |
|--------------------------------|--------------------|----------------|-------------------|
| TSMC                           | Technology         | Taiwan         | 5.82              |
| Samsung Electronics Co Ltd     | Technology         | South Korea    | 4.14              |
| TENCENT HOLDINGS               | Technology         | China          | 3.67              |
| ALIBABA GROUP HOLDING          | Retail             | China          | 2.19              |
| MEITUAN                        | Technology         | China          | 1.23              |
| Infosys Ltd                    | Technology         | India          | 1.21              |
| CHINA CONSTRUCTION BANK CORP H | Banks              | China          | 1.18              |
| Reliance Industries Ltd        | Energy             | India          | 1.13              |
| HDFC Bank Ltd                  | Banks              | India          | 1.09              |
| Tata Consultancy Services Ltd  | Technology         | India          | 1.09              |

<sup>5</sup> Based on the composition as of Apr. 28, 2023

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