FACTOR AND STRATEGY

STOXX® U.S. 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.
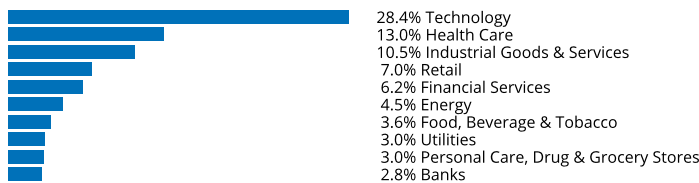
Key facts

»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 (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX U.S. Equity Factor Index	N/A	1.1	0.0	0.0	0.1	0.0	6.7	0.0	14.9
STOXX USA 900 Index	39,696.8	38,076.2	42.3	13.4	2,541.7	0.6	6.7	0.0	3.1

Supersector weighting (top 10)

28.4% Technology
13.0% Health Care
10.5% Industrial Goods & Services
7.0% Retail
6.2% Financial Services
4.5% Energy
3.6% Food, Beverage & Tobacco
3.0% Utilities
3.0% Personal Care, Drug & Grocery Stores
2.8% Banks

Country weighting

100.0% United States

Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX U.S. Equity Factor Index	0.8	7.6	2.6	51.3	66.6	N/A	N/A	2.7	15.1	10.8
STOXX USA 900 Index	1.1	8.7	1.9	47.5	67.6	N/A	N/A	1.9	14.0	11.0
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio[2]				
STOXX U.S. Equity Factor Index	13.5	16.4	23.7	19.8	22.3	N/A	N/A	-0.1	0.7	0.4
STOXX USA 900 Index	13.4	16.1	23.3	19.6	22.1	N/A	N/A	-0.1	0.6	0.5
Index to benchmark	Correlation					Tracking error (%)				
STOXX U.S. Equity Factor Index	1.0	1.0	1.0	1.0	1.0	1.4	1.3	1.3	1.5	2.7
Index to benchmark	Beta					Annualized information ratio				
STOXX U.S. Equity Factor Index	1.0	1.0	1.0	1.0	1.0	-6.4	-3.2	0.4	0.3	-0.5

[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on EURIBOR1M

(USD, gross return), all data as of Apr. 28, 2023

STOXX | QONTIGO

STOXX Ltd. is part of Qontigo

FACTOR AND STRATEGY
STOXX® U.S. EQUITY FACTOR INDEX

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 U.S. Equity Factor Index	19.8	16.8	17.7	16.7	3.9	1.9	1.8	9.0
STOXX USA 900 Index	30.5	19.4	21.0	18.9	0.1	1.7	2.2	15.7

Performance and annual returns[4]

— STOXX® U.S. Equity Factor Index — STOXX® USA 900 Index

■ STOXX® U.S. Equity Factor Index ■ STOXX® USA 900 Index
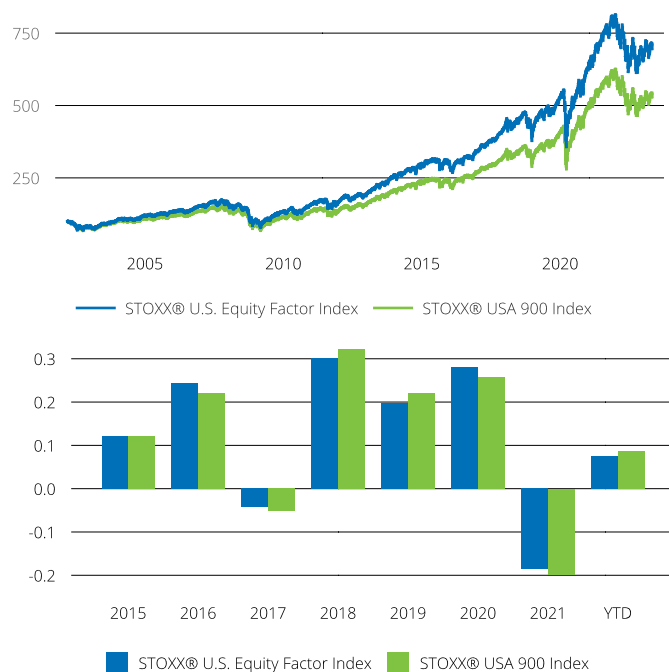
Methodology

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

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH0462361087	SEFUEG		.SEFUEG
Net Return	EUR	CH0462361079	SEFUEN		.SEFUEN
Price	EUR	CH0462361061	SEFUEP		.SEFUEP
Gross Return	USD	CH0462361053	SEFUUG	LRGFUG INDEX	.SEFUUG
Net Return	USD	CH0462361046	SEFUUN	LRGFUN INDEX	.SEFUUN
Price	USD	CH0462361038	SEFUUP	LRGFUP INDEX	.SEFUUP

Complete list available here: 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	15:30:00 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.

[3] gr. div. yield is calculated as gr. return index return minus price index return
[4] STOXX data from Mar. 15, 2002 to Apr. 28, 2023

(USD, gross return), all data as of Apr. 28, 2023

FACTOR AND STRATEGY
STOXX® U.S. EQUITY FACTOR INDEX

Top 10 Components[5]

Company	Supersector	Country	Weight (%)
Apple Inc.	Technology	United States	6.74
Microsoft Corp.	Technology	United States	6.24
Amazon.com Inc.	Retail	United States	2.16
ALPHABET CLASS C	Technology	United States	1.89
NVIDIA Corp.	Technology	United States	1.74
Procter & Gamble Co.	Personal Care, Drug & Grocery Stores	United States	1.73
Johnson & Johnson	Health Care	United States	1.37
UnitedHealth Group Inc.	Health Care	United States	1.35
JPMorgan Chase & Co.	Banks	United States	1.35
META PLATFORMS CLASS A	Technology	United States	1.21

[5] Based on the composition as of Apr. 28, 2023