

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.

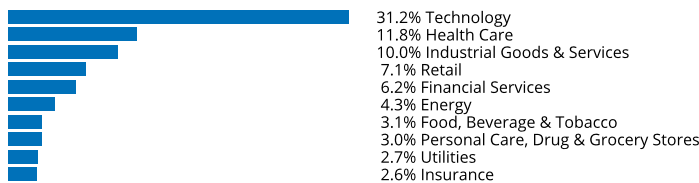
Key facts

- »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 (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX U.S. Equity Factor Index	N/A	1.0	0.0	0.0	0.1	0.0	7.1	0.0	19.8
STOXX USA 900 Index	39,736.2	38,090.8	42.3	13.3	2,666.6	2.2	7.0	0.0	2.6

Supersector weighting (top 10)



Country weighting



Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX U.S. Equity Factor Index	2.3	15.0	4.1	55.6	79.2	N/A	N/A	4.2	16.2	12.5
STOXX USA 900 Index	2.2	16.4	4.1	51.5	80.4	N/A	N/A	4.1	15.0	12.7
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX U.S. Equity Factor Index	9.0	15.3	19.0	18.9	22.6	N/A	N/A	0.1	0.8	0.5
STOXX USA 900 Index	8.6	14.7	18.7	18.7	22.4	N/A	N/A	0.2	0.7	0.5
Index to benchmark	Correlation					Tracking error (%)				
STOXX U.S. Equity Factor Index	1.0	1.0	1.0	1.0	1.0	1.1	1.8	1.9	1.8	2.8
Index to benchmark	Beta					Annualized information ratio				
STOXX U.S. Equity Factor Index	1.1	1.1	1.0	1.0	1.0	1.0	-2.5	-0.3	0.0	-0.6

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

² Based on EURIBOR1M

(EUR, net return), all data as of Jul. 31, 2023

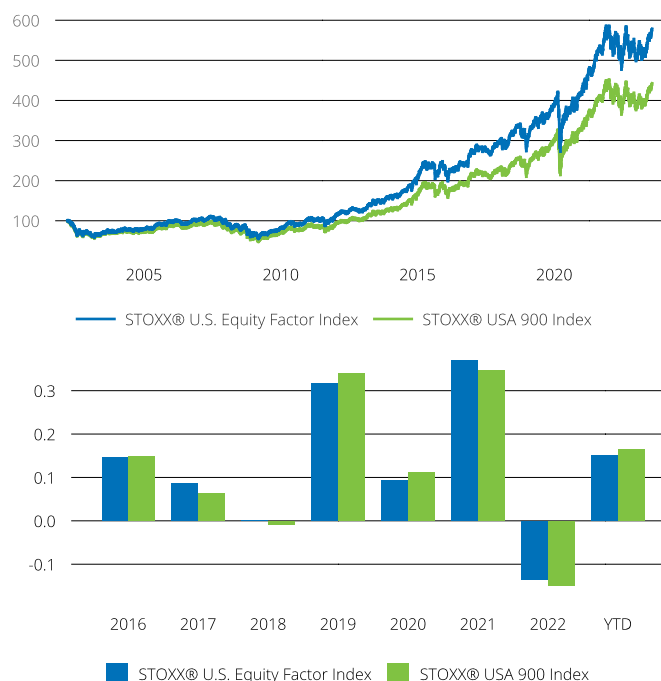
FACTOR AND STRATEGY

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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	23.7	19.0	20.7	18.7	4.4	1.3	1.9	10.0
STOXX USA 900 Index	27.3	21.5	23.6	20.8	0.1	1.2	2.4	14.7

Performance and annual returns⁴



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	SEFUPE		.SEFUPE
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.

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.

³ Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Mar. 15, 2002 to Jul. 31, 2023

(EUR, net return), all data as of Jul. 31, 2023

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
Apple Inc.	Technology	United States	7.08
Microsoft Corp.	Technology	United States	6.12
NVIDIA Corp.	Technology	United States	2.66
Amazon.com Inc.	Retail	United States	2.44
ALPHABET CLASS C	Technology	United States	2.04
Procter & Gamble Co.	Personal Care, Drug & Grocery Stores	United States	1.57
META PLATFORMS CLASS A	Technology	United States	1.40
TESLA	Automobiles & Parts	United States	1.35
JPMorgan Chase & Co.	Banks	United States	1.34
BROADCOM	Technology	United States	1.29

⁵ Based on the composition as of Jul. 31, 2023