STOXX INDICES STOXX® GLOBAL 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 (USD bn.)		Components (USD bn.)			Component weight (%)		Turnover (%)	
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Global Equity Factor Index	N/A	110.3	0.2	0.1	5.2	0.0	4.7	0.0	19.9
STOXX World AC Index	76,487.4	64,419.6	17.8	3.5	2,903.0	0.0	4.5	0.0	4.8

Supersector weighting (top 10)

Country weighting

59.0% United States 6.8% Japan 3.3% China 3.3% France 3.1% Great Britain 3.0% Canada 2.1% Australia 1.9% Taiwan 1.8% South Korea 1.6% Germany

Risk and return figures¹

			R	eturn (%)			An	nualized ret	turn (%)
Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
5.7	13.8	16.2	38.0	46.9	N/A	N/A	16.2	11.3	8.0
5.7	13.8	16.4	35.3	46.2	N/A	N/A	16.3	10.6	7.9
Annualized volatility (%) Annualized Sharpe rat						pe ratio ²			
10.9	11.4	15.4	14.8	17.3	N/A	N/A	0.8	0.7	0.4
10.4	11.3	15.4	14.8	17.4	N/A	N/A	0.8	0.7	0.4
Correlation Tracking er					error (%)				
1.0	1.0	1.0	1.0	1.0	0.9	1.2	1.3	1.4	1.5
Beta Annualized information r						ition rati			
1.0	1.0	1.0	1.0	1.0	0.5	-0.1	-0.1	0.5	0.0
	5.7 5.7 10.9 10.4 1.0	5.7 13.8 5.7 13.8 5.7 13.8 10.9 11.4 10.4 11.3 1.0 1.0	5.7 13.8 16.2 5.7 13.8 16.4 A A 10.9 11.4 15.4 10.4 11.3 15.4 1.0 1.0 1.0	Last month YTD 1Y 3Y 5.7 13.8 16.2 38.0 5.7 13.8 16.4 35.3 Annualized vo 10.9 11.4 15.4 14.8 10.4 11.3 15.4 14.8 Control 1.0 1.0 1.0	5.7 13.8 16.2 38.0 46.9 5.7 13.8 16.4 35.3 46.2 Annualized volatility (%) Annualized volatility (%) 10.9 11.4 15.4 14.8 17.3 10.4 11.3 15.4 14.8 17.4 17.4 Correlation 1.0 1.0 1.0 1.0 Beta	Last month YTD 1Y 3Y 5Y Last month 5.7 13.8 16.2 38.0 46.9 N/A 5.7 13.8 16.4 35.3 46.2 N/A 5.7 13.8 16.4 35.3 46.2 N/A Annualized volatility (%) 10.9 11.4 15.4 14.8 17.3 N/A 10.4 11.3 15.4 14.8 17.4 N/A Correlation 1.0 1.0 1.0 0.9 Beta	Last month YTD 1Y 3Y 5Y Last month YTD 5.7 13.8 16.2 38.0 46.9 N/A N/A 5.7 13.8 16.4 35.3 46.2 N/A N/A 5.7 13.8 16.4 35.3 46.2 N/A N/A Annualized volatility (%) 10.9 11.4 15.4 14.8 17.3 N/A N/A 10.4 11.3 15.4 14.8 17.4 N/A N/A 10.4 11.0 1.0 1.0 0.9 1.2 Beta	Last month YTD 1Y 3Y 5Y Last month YTD 1Y 5.7 13.8 16.2 38.0 46.9 N/A N/A 16.2 5.7 13.8 16.4 35.3 46.2 N/A N/A 16.3 5.7 13.8 16.4 35.3 46.2 N/A N/A 16.3 Annualized volatility (%)	Last month YTD 1Y 3Y 5Y Last month YTD 1Y 3Y 5.7 13.8 16.2 38.0 46.9 N/A N/A 16.2 11.3 5.7 13.8 16.4 35.3 46.9 N/A N/A 16.2 11.3 Annualized volatility (%) Annualized volatility (%) Annualized Shar 10.9 11.4 15.4 14.8 17.3 N/A N/A 0.8 0.7 10.4 11.3 15.4 14.8 17.4 N/A N/A 0.8 0.7 Correlation Tracking 1.0 1.0 1.0 1.9 1.2 1.3 1.4 Beta Annualized information

¹ For information on data calculation, please refer to STOXX <u>calculation reference guide</u> ² Based on EURIBOR1M

² Based on EURIBOR1M



(USD, net return), all data as of Jun. 30, 2023

STOXX Ltd. is part of Qontigo

STOXX INDICES STOXX® GLOBAL EQUITY FACTOR INDEX

Fundamentals (for last 12 months)

Index		Price/earnings incl. negative		erice/earnings excl. negative	Price/ book	Dividend yield (%) ³	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Global Equity Factor Index	15.7	14.1	14.5	13.9	0.9	2.4	1.1	8.2
STOXX World AC Index	22.3	17.7	18.5	17.2	0.1	2.0	1.6	8.5

Performance and annual returns⁴



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	CH0462362937	GLOFEG		.GLOFEG
Net Return	EUR	CH0462362945	GLOFEN		.GLOFEN
Price	EUR	CH0462362952	GLOFEP		.GLOFEP
Gross Return	USD	CH0462362960	GLOFUG	GLOFUG INDEX	.GLOFUG
Net Return	USD	CH0462362978	GLOFUN	GLOFUN INDEX	.GLOFUN
Price	USD	CH0462362986	GLOFUP	GLOFUP INDEX	.GLOFUP

Complete list available here: www.stoxx.com/data/vendor_codes.html

Ouick facts

quick fueto	
Weighting	Optimization
Cap factor	Ν/Α
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 ince see our data vendor code she	ption date, the currency, the calculation hours and historical values, please eet.

CONTACT DETAILS

STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | https://qontigo.com/support/

DISCLAIMER

STOXX, Deutsche Boerse Group (DBAG) and their licensors, research partners or data providers do not make any warranties or representations, express or implied, with respect to the timeliness, sequence, accuracy, completeness, currentness, merchantability, quality or fitness for any particular purpose of its index data and exclude any liability in connection therewith. STOXX, DBAG and their licensors, research partners or data providers are not providing investment advice through the publication of indices or in connection therewith. In particular, the inclusion of a company in an index, its weighting, or the exclusion of a company from an index, does not in any way reflect an opinion of STOXX, DBAG or their licensors, research partners or data providers or not merewith by STOXX, DBAG or their licensors, research partners or data providers.

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 Dec. 20, 2002 to Jun. 30, 2023

STOXX INDICES STOXX® GLOBAL EQUITY FACTOR INDEX

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
Apple Inc.	Technology	United States	4.73
Microsoft Corp.	Technology	United States	4.22
ALPHABET CLASS C	Technology	United States	2.22
Amazon.com Inc.	Retail	United States	1.64
NVIDIA Corp.	Technology	United States	1.48
UnitedHealth Group Inc.	Health Care	United States	0.92
Procter & Gamble Co.	Personal Care, Drug & Grocery Stores	United States	0.91
Johnson & Johnson	Health Care	United States	0.81
VISA Inc. CI A	Industrial Goods & Services	United States	0.73
Eli Lilly & Co.	Health Care	United States	0.73

 $^{\rm 5}$ Based on the composition as of Jun. 30, 2023