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.

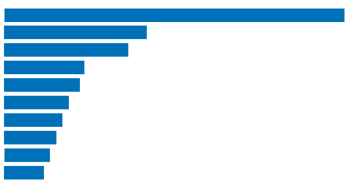
»Combines robust STOXX indexing capabilities with industry leading Axioma factor risk models and portfolio optimizer.

»Reviewed quarterly in March, June, September.

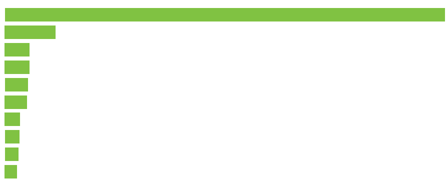
Descriptive statistics

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



Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Equity Factor Index	5.7	13.8	16.2	38.0	46.9	N/A	N/A	16.2	11.3	8.0
STOXX World AC Index	5.7	13.8	16.4	35.3	46.2	N/A	N/A	16.3	10.6	7.9
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
STOXX Global Equity Factor Index	10.9	11.4	15.4	14.8	17.3	N/A	N/A	0.8	0.7	0.4
STOXX World AC Index	10.4	11.3	15.4	14.8	17.4	N/A	N/A	0.8	0.7	0.4
Index to benchmark	**Correlation**					**Tracking error (%)**				
STOXX Global Equity Factor Index	1.0	1.0	1.0	1.0	1.0	0.9	1.2	1.3	1.4	1.5
Index to benchmark	**Beta**					**Annualized information ratio**				
STOXX Global Equity Factor Index	1.0	1.0	1.0	1.0	1.0	0.5	-0.1	-0.1	0.5	0.0

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

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

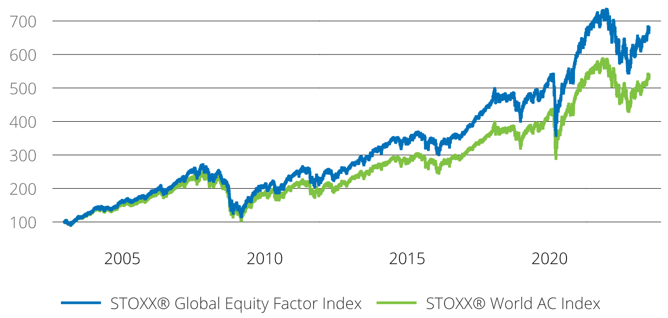
STOXX INDICES

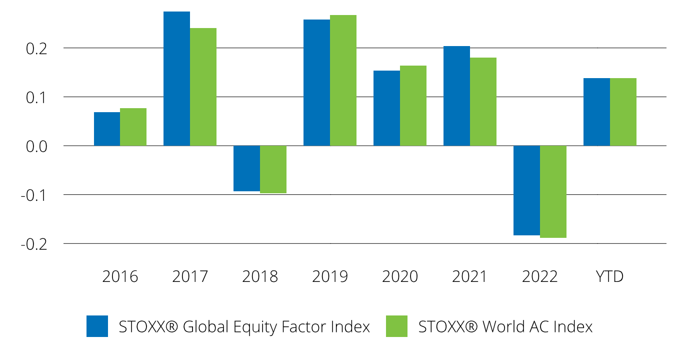
STOXX® GLOBAL EQUITY FACTOR INDEX

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 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 returns[4]





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

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
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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 Dec. 20, 2002 to Jun. 30, 2023

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

Top 10 Components[5]

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. Cl A	Industrial Goods & Services	United States	0.73
Eli Lilly & Co.	Health Care	United States	0.73

[5] Based on the composition as of Jun. 30, 2023