

# STOXX® INTERNATIONAL 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.

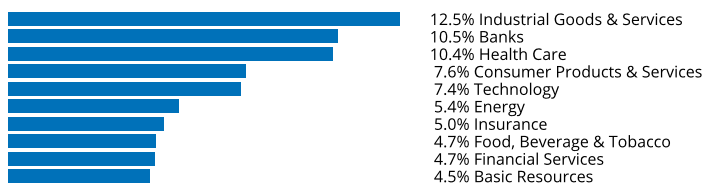
## Key facts

- » 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

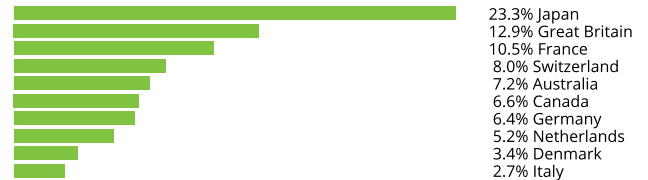
## Descriptive statistics

| Index                                   | Market cap (EUR bn.) |            | Components (EUR bn.) |        |         |          | Component weight (%) |          | Turnover (%)   |
|-----------------------------------------|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
|                                         | Full                 | Free-float | Mean                 | Median | Largest | Smallest | Largest              | Smallest | Last 12 months |
| STOXX International Equity Factor Index | N/A                  | 10.0       | 0.0                  | 0.0    | 0.2     | 0.0      | 1.9                  | 0.0      | 20.2           |
| STOXX Global 1800 ex USA Index          | 21,143.8             | 17,171.1   | 13.8                 | 5.1    | 294.3   | 1.3      | 1.7                  | 0.0      | 3.2            |

## 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 International Equity Factor Index | 2.5                       | 6.3 | 8.6  | 22.9 | 16.5 | N/A                                  | N/A  | 8.5  | 7.1  | 3.1  |
| STOXX Global 1800 ex USA Index          | 2.1                       | 6.5 | 8.9  | 23.8 | 18.0 | N/A                                  | N/A  | 9.0  | 7.4  | 3.4  |
| Index volatility and risk               | Annualized volatility (%) |     |      |      |      | Annualized Sharpe ratio <sup>2</sup> |      |      |      |      |
| STOXX International Equity Factor Index | 9.8                       | 8.9 | 10.8 | 11.8 | 14.0 | N/A                                  | N/A  | 0.5  | 0.6  | 0.2  |
| STOXX Global 1800 ex USA Index          | 9.9                       | 8.8 | 10.7 | 11.9 | 14.1 | N/A                                  | N/A  | 0.5  | 0.6  | 0.2  |
| Index to benchmark                      | Correlation               |     |      |      |      | Tracking error (%)                   |      |      |      |      |
| STOXX International Equity Factor Index | 1.0                       | 1.0 | 1.0  | 1.0  | 1.0  | 0.7                                  | 1.1  | 1.2  | 1.3  | 1.5  |
| Index to benchmark                      | Beta                      |     |      |      |      | Annualized information ratio         |      |      |      |      |
| STOXX International Equity Factor Index | 1.0                       | 1.0 | 1.0  | 1.0  | 1.0  | 6.2                                  | -0.4 | -0.4 | -0.2 | -0.1 |

<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide.

<sup>2</sup> Based on EURIBOR1M

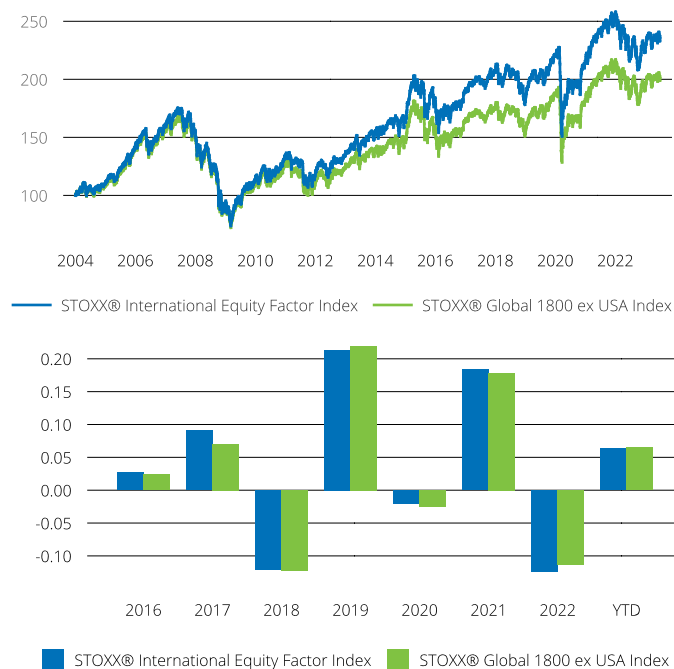
(EUR, price), all data as of Jun. 30, 2023

## FACTOR AND STRATEGY

## STOXX® INTERNATIONAL EQUITY FACTOR INDEX

## Fundamentals (for last 12 months)

| Index                                   | Price/earnings incl. negative |           | Price/earnings excl. negative |           | Price/book | Dividend yield (%) <sup>3</sup> | Price/sales | Price/cash flow |
|-----------------------------------------|-------------------------------|-----------|-------------------------------|-----------|------------|---------------------------------|-------------|-----------------|
|                                         | Trailing                      | Projected | Trailing                      | Projected | Trailing   | Trailing                        | Trailing    | Trailing        |
| STOXX International Equity Factor Index | 13.3                          | 12.1      | 12.5                          | 12.1      | 1.6        | 3.4                             | 1.0         | 4.0             |
| STOXX Global 1800 ex USA Index          | 15.7                          | 14.0      | 14.3                          | 13.8      | 1.7        | 2.9                             | 1.3         | 5.5             |

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

## 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](http://www.stoxx.com/rulebooks)

## Versions and symbols

| Index            | ISIN         | Symbol | Bloomberg    | Reuters |
|------------------|--------------|--------|--------------|---------|
| Gross Return EUR | CH0462361145 | SEFIEG |              | .SEFIEG |
| Net Return EUR   | CH0462361137 | SEFIEN |              | .SEFIEN |
| Price EUR        | CH0462361129 | SEFIEP |              | .SEFIEP |
| Gross Return USD | CH0462361111 | SEFIUG | INTFUG INDEX | .SEFIUG |
| Net Return USD   | CH0462361103 | SEFIUN | INTFUN INDEX | .SEFIUN |
| Price USD        | CH0462361095 | SEFIUP | INTFUP INDEX | .SEFIUP |

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://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        | 00:00:00 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.

<sup>3</sup> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Jan. 02, 2004 to Jun. 30, 2023

## STOXX® INTERNATIONAL EQUITY FACTOR INDEX

Top 10 Components<sup>5</sup>

| <b>Company</b>       | <b>Supersector</b>           | <b>Country</b> | <b>Weight (%)</b> |
|----------------------|------------------------------|----------------|-------------------|
| NESTLE               | Food, Beverage & Tobacco     | Switzerland    | 1.86              |
| NOVO NORDISK B       | Health Care                  | Denmark        | 1.86              |
| ASML HLDG            | Technology                   | Netherlands    | 1.55              |
| LVMH MOET HENNESSY   | Consumer Products & Services | France         | 1.38              |
| NOVARTIS             | Health Care                  | Switzerland    | 1.36              |
| ROCHE HLDG P         | Health Care                  | Switzerland    | 1.12              |
| Royal Bank of Canada | Banks                        | Canada         | 1.09              |
| ASTRAZENECA          | Health Care                  | Great Britain  | 0.99              |
| SHELL                | Energy                       | Great Britain  | 0.96              |
| Toyota Motor Corp.   | Automobiles & Parts          | Japan          | 0.95              |

<sup>5</sup> Based on the composition as of Jun. 30, 2023

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