

# STOXX® U.S. SMALL-CAP 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.

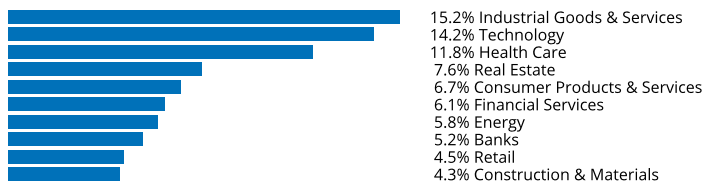
## Key facts

- » 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 U.S. Small-Cap Equity Factor Index	N/A	108.6	0.1	0.1	0.8	0.0	0.7	0.0	20.0
STOXX US Small Cap Index	5,010.5	4,583.4	2.6	1.7	20.4	0.0	0.4	0.0	6.4

## 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 U.S. Small-Cap Equity Factor Index	9.0	8.8	16.9	47.4	40.0	N/A	N/A	17.5	14.0	7.0
STOXX US Small Cap Index	8.8	9.2	14.5	38.0	32.7	N/A	N/A	14.4	11.3	5.8
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX U.S. Small-Cap Equity Factor Index	19.8	20.2	23.9	23.0	25.8	N/A	N/A	0.5	0.6	0.3
STOXX US Small Cap Index	19.0	19.7	23.4	22.8	25.9	N/A	N/A	0.4	0.5	0.2
Index to benchmark	Correlation					Tracking error (%)				
STOXX U.S. Small-Cap Equity Factor Index	1.0	1.0	1.0	1.0	1.0	1.3	1.4	1.4	1.4	1.5
Index to benchmark	Beta					Annualized information ratio				
STOXX U.S. Small-Cap Equity Factor Index	1.1	1.0	1.0	1.0	1.0	2.0	-0.6	1.5	1.6	0.6

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

<sup>2</sup> Based on EURIBOR1M

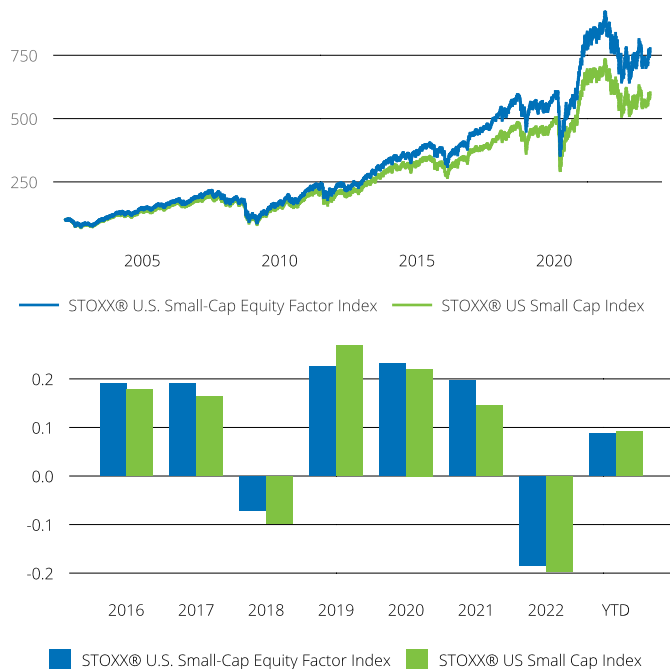
(USD, net return), all data as of Jun. 30, 2023

## STOXX INDICES

## STOXX® U.S. SMALL-CAP 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 U.S. Small-Cap Equity Factor Index	33.4	18.6	11.9	13.5	2.2	1.4	1.0	13.1
STOXX US Small Cap Index	33.8	21.4	12.5	14.3	2.1	1.3	1.1	6.5

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

## 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	CH0462363059	SMLFEG		.SMLFEG
Net Return EUR	CH0462363067	SMLFEN		.SMLFEN
Price EUR	CH0462363075	SMLFEP		.SMLFEP
Gross Return USD	CH0462363083	SMLFUG	SMLFUG INDEX	.SMLFUG
Net Return USD	CH0462363091	SMLFUN	SMLFUN INDEX	.SMLFUN
Price USD	CH0462363109	SMLFUP	SMLFUP INDEX	.SMLFUP

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://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	15:30:00 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

STOXX customer support | P +41 43 430 7272 | [customersupport@stoxx.com](mailto:customersupport@stoxx.com) | <https://qontigo.com/support/>

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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 Mar. 15, 2002 to Jun. 30, 2023

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

## STOXX® U.S. SMALL-CAP EQUITY FACTOR INDEX

Top 10 Components<sup>5</sup>

Company	Supersector	Country	Weight (%)
FIRST INDUSTRIAL REALTY TRUST	Real Estate	United States	0.72
FAIR ISAAC	Industrial Goods & Services	United States	0.70
BUILDERS FIRSTSOURCE	Construction & Materials	United States	0.60
JEFFERIES FINANCIAL GROUP	Financial Services	United States	0.59
JABIL INC	Technology	United States	0.58
IDACORP	Utilities	United States	0.57
LATTICE SEMICONDUCTOR	Technology	United States	0.57
DECKERS OUTDOOR	Consumer Products & Services	United States	0.55
RELIANCE STEEL AND ALMN.	Basic Resources	United States	0.54
MANHATTAN ASSOCIATES	Technology	United States	0.52

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

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