

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.

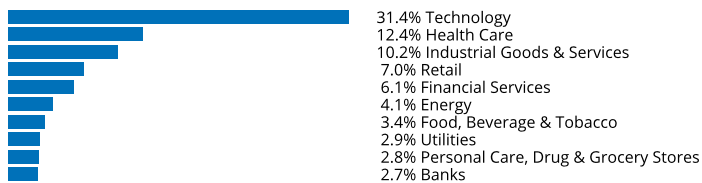
Key facts

- » 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 | 7.0 | 0.0 | 14.9 |
| STOXX USA 900 Index | 37,331.5 | 35,795.2 | 39.7 | 12.4 | 2,490.5 | 1.8 | 7.0 | 0.0 | 3.1 |

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 | 3.7 | 7.7 | 2.7 | 47.6 | 73.5 | N/A | N/A | 2.8 | 14.1 | 11.7 |
| STOXX USA 900 Index | 3.9 | 9.0 | 2.6 | 44.6 | 75.3 | N/A | N/A | 2.6 | 13.2 | 12.0 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX U.S. Equity Factor Index | 14.7 | 17.1 | 21.2 | 19.6 | 22.6 | N/A | N/A | -0.0 | 0.7 | 0.4 |
| STOXX USA 900 Index | 14.0 | 16.5 | 20.9 | 19.4 | 22.4 | N/A | N/A | 0.0 | 0.6 | 0.5 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX U.S. Equity Factor Index | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 1.3 | 2.0 | 2.1 | 1.7 | 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 | -1.7 | -3.1 | -0.8 | -0.1 | -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 May 31, 2023

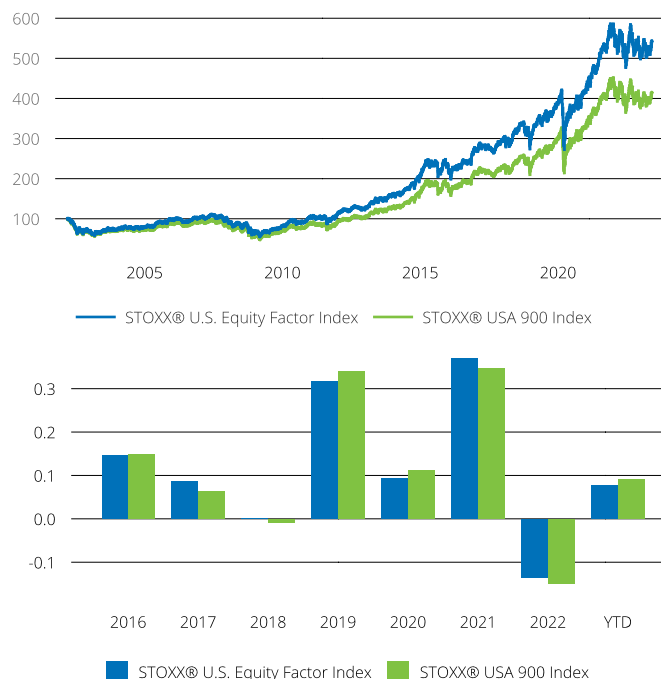
FACTOR AND STRATEGY

STOXX® U.S. 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 U.S. Equity Factor Index | 20.7 | 17.0 | 18.0 | 16.7 | 3.9 | 1.3 | 1.8 | 15.4 |
| STOXX USA 900 Index | 27.7 | 19.3 | 21.2 | 18.8 | 0.1 | 1.2 | 2.2 | 17.0 |

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

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 on the merits of that company. Financial instruments based on the STOXX® indices, DAX® indices or on any other indices supported by STOXX are in no way sponsored, endorsed, sold or promoted 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 Mar. 15, 2002 to May 31, 2023

STOXX® U.S. EQUITY FACTOR INDEX

Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|-------------------------|--------------------------------------|----------------|-------------------|
| Apple Inc. | Technology | United States | 7.03 |
| Microsoft Corp. | Technology | United States | 6.66 |
| Amazon.com Inc. | Retail | United States | 2.47 |
| NVIDIA Corp. | Technology | United States | 2.37 |
| ALPHABET CLASS C | Technology | United States | 2.15 |
| Procter & Gamble Co. | Personal Care, Drug & Grocery Stores | United States | 1.58 |
| UnitedHealth Group Inc. | Health Care | United States | 1.34 |
| META PLATFORMS CLASS A | Technology | United States | 1.33 |
| JPMorgan Chase & Co. | Banks | United States | 1.32 |
| Johnson & Johnson | Health Care | United States | 1.30 |

⁵ Based on the composition as of May 31, 2023