

STOXX EMERGING MARKETS EQUITY FACTOR

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.

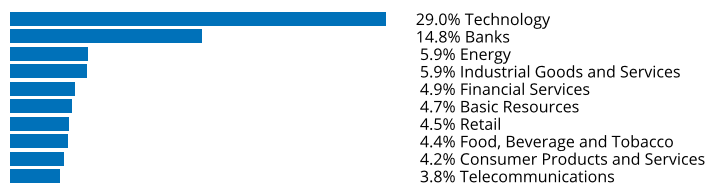
Key facts

- »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.

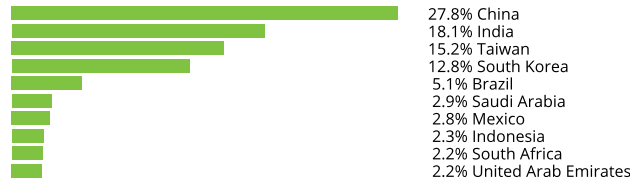
Descriptive statistics

| Index | Market cap (USD bn.) | | Components (USD bn.) | | | | Component weight (%) | | Turnover (%) |
|--------------------------------------|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| STOXX Emerging Markets Equity Factor | N/A | 105.8 | 0.2 | 0.1 | 6.3 | 0.0 | 6.0 | 0.0 | 20.2 |
| STOXX Emerging Markets | 12,782.5 | 7,054.6 | 3.7 | 1.1 | 418.5 | 0.0 | 5.9 | 0.0 | 23.3 |

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 Emerging Markets Equity Factor | -4.9 | 7.5 | 5.3 | -3.9 | 8.1 | N/A | N/A | 5.3 | -1.3 | 1.6 |
| STOXX Emerging Markets | -5.6 | 8.1 | 1.5 | -5.3 | 4.9 | N/A | N/A | 1.5 | -1.8 | 1.0 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio | | | | |
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| STOXX Emerging Markets Equity Factor | N/A | N/A | 15.3 | 16.6 | 17.6 | N/A | N/A | 0.2 | -0.2 | 0.1 |
| STOXX Emerging Markets | N/A | N/A | 15.5 | 16.8 | 17.9 | N/A | N/A | -0.1 | -0.2 | 0.0 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| STOXX Emerging Markets Equity Factor | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 1.2 | 1.1 | 1.2 | 1.4 | 1.3 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| STOXX Emerging Markets Equity Factor | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 7.3 | 2.6 | 3.1 | 0.3 | 0.4 |

¹ For information on data calculation, please refer to [STOXX calculation reference guide](#).

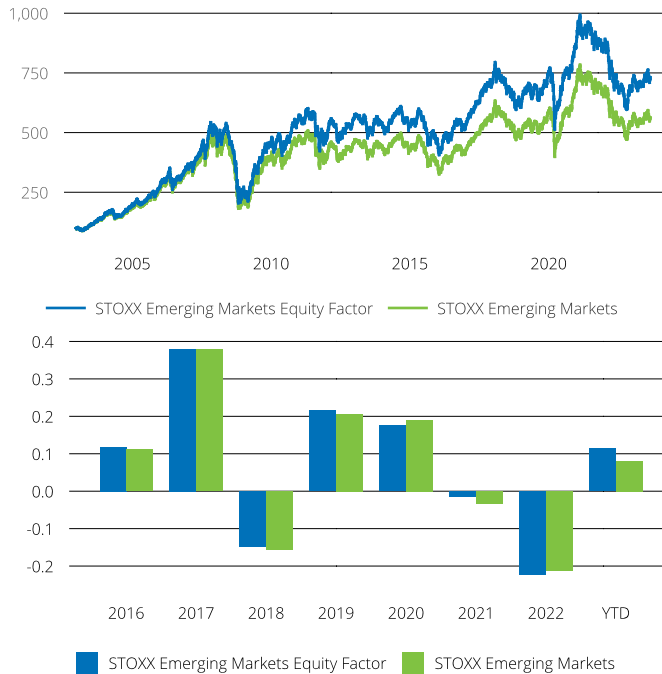
(USD, net return), all data as of Aug. 31, 2023

FACTOR & STRATEGY

STOXX EMERGING MARKETS EQUITY FACTOR

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 Emerging Markets Equity Factor | 11.6 | 10.9 | 10.9 | 10.6 | 1.5 | 3.0 | 0.7 | 25.2 |
| STOXX Emerging Markets | 13.8 | 12.8 | 12.2 | 12.2 | 1.6 | 2.3 | 0.8 | 1.5 |

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 |
|------------------|--------------|--------|--------------|---------|
| Price EUR | CH0462362895 | EMGFEP | | .EMGFEP |
| Net Return EUR | CH0462362887 | EMGFEN | | .EMGFEN |
| Gross Return EUR | CH0462362879 | EMGFEG | | .EMGFEG |
| Price USD | CH0462362929 | EMGFUP | EMGFUP INDEX | .EMGFUP |
| Net Return USD | CH0462362911 | EMGFUN | EMGFUN INDEX | .EMGFUN |
| Gross Return USD | CH0462362903 | EMGFUG | EMGFUG INDEX | .EMGFUG |

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 Aug. 31, 2023

(USD, net return), all data as of Aug. 31, 2023

STOXX EMERGING MARKETS EQUITY FACTOR

Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|-------------------------------|-------------|-------------|------------|
| TSMC | Technology | Taiwan | 5.96 |
| Samsung Electronics Co Ltd | Technology | South Korea | 4.16 |
| TENCENT HOLDINGS | Technology | China | 3.44 |
| ALIBABA GROUP HOLDING | Retail | China | 2.60 |
| Infosys Ltd | Technology | India | 1.34 |
| MEITUAN | Technology | China | 1.18 |
| PDD HOLDINGS ADR | Technology | China | 1.17 |
| Tata Consultancy Services Ltd | Technology | India | 1.11 |
| Reliance Industries Ltd | Energy | India | 1.10 |
| HDFC Bank Ltd | Banks | India | 1.00 |

⁵ Based on the composition as of Aug. 31, 2023