

# STOXX GLOBAL 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.

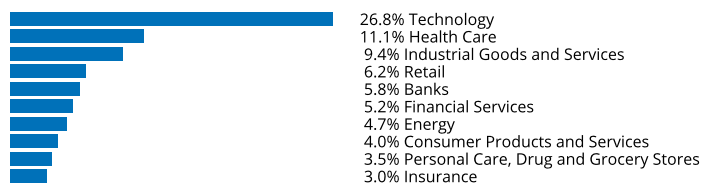
»Combines robust STOXX indexing capabilities with industry leading Axioma factor risk models and portfolio optimizer.

»Reviewed quarterly in March, June, September.

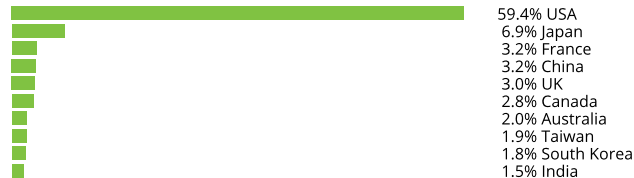
## Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Global Equity Factor	N/A	102.5	0.1	0.1	4.7	0.0	4.5	0.0	19.9
STOXX World AC	70,666.9	59,607.7	16.5	3.2	2,590.6	0.0	4.3	0.0	4.8

## 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 Global Equity Factor	-0.9	13.7	7.1	40.6	58.3	N/A	N/A	7.1	12.0	9.6
STOXX World AC	-1.2	20.4	5.9	36.3	56.1	N/A	N/A	5.9	10.8	9.3
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Equity Factor	N/A	N/A	12.7	13.7	16.8	N/A	N/A	0.2	0.8	0.5
STOXX World AC	N/A	N/A	12.8	13.7	16.9	N/A	N/A	0.1	0.7	0.5
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Equity Factor	1.0	1.0	1.0	1.0	1.0	0.7	1.1	1.3	1.3	1.5
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Equity Factor	1.0	1.0	1.0	1.0	1.0	4.8	0.6	0.9	0.8	0.2

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

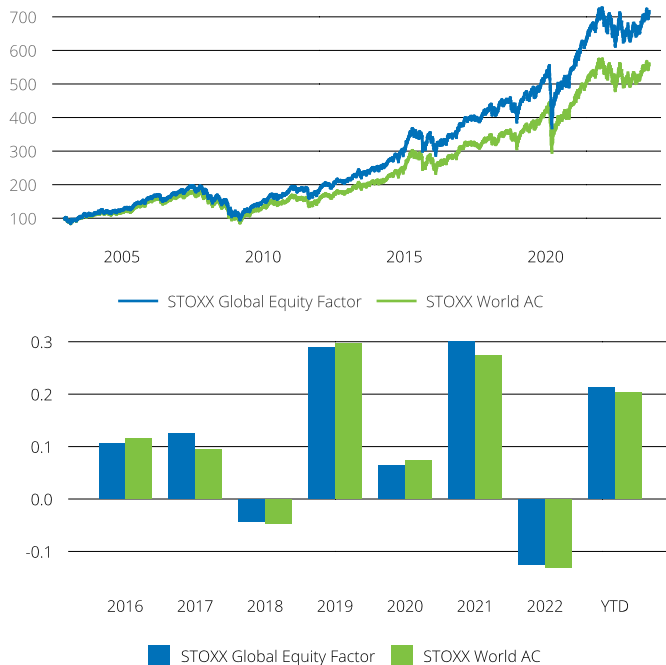
(EUR, gross return), all data as of Aug. 31, 2023

## FACTOR &amp; STRATEGY

## STOXX GLOBAL EQUITY FACTOR

## 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 Global Equity Factor	15.7	14.2	14.3	13.9	0.9	2.8	1.1	10.2
STOXX World AC	20.2	17.3	18.0	16.8	0.1	2.3	1.6	8.5

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
Price EUR	CH0462362952	GLOFEP		.GLOFEP
Net Return EUR	CH0462362945	GLOFEN		.GLOFEN
Gross Return EUR	CH0462362937	GLOFEG		.GLOFEG
Price USD	CH0462362986	GLOFUP	GLOFUP INDEX	.GLOFUP
Net Return USD	CH0462362978	GLOFUN	GLOFUN INDEX	.GLOFUN
Gross Return USD	CH0462362960	GLOFUG	GLOFUG INDEX	.GLOFUG

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	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.

<sup>3</sup> gr. div. yield is calculated as gr. return index return minus price index return

<sup>4</sup> STOXX data from Dec. 20, 2002 to Aug. 31, 2023

(EUR, gross return), all data as of Aug. 31, 2023

FACTOR & STRATEGY

STOXX GLOBAL EQUITY FACTOR

Top 10 Components<sup>5</sup>

Company	Supersector	Country	Weight (%)
Apple Inc.	Technology	USA	4.54
Microsoft Corp.	Technology	USA	4.03
ALPHABET CLASS C	Technology	USA	2.50
Amazon.com Inc.	Retail	USA	1.72
NVIDIA Corp.	Technology	USA	1.71
Procter & Gamble Co.	Personal Care, Drug and Grocery	USA	0.92
UnitedHealth Group Inc.	Health Care	USA	0.90
Eli Lilly & Co.	Health Care	USA	0.85
Johnson & Johnson	Health Care	USA	0.79
ABBVIE	Health Care	USA	0.77

<sup>5</sup> Based on the composition as of Aug. 31, 2023