INTRODUCING STOXX FACTOR INDICES

Bringing together the powerful indexing and analytics capabilities of Qontigo, the new STOXX Factor Index suite delivers more *clarity* to the market for factor investors by relying on the *institutionally tested* analytics of Axioma Factor Risk Models and advanced portfolio construction techniques.

**Coverage at Launch**

The STOXX Factor Index suite includes 42 Indices covering 6 Factors and 7 Universes:

**FACTOR CLARITY**

The resulting indices offer factor clarity as demonstrated by historical results.

**Design Objectives**

Create a modern, comprehensive toolkit of indices for benchmarking and investors.

**ROBUST DEFINITIONS**

- Built by mapping Axioma’s granular, research-based factor definitions to smart beta factors – Value, Quality, Momentum, Low Risk and Size

*Using a risk model allows for ease of control over unintended factor exposures*

**TRADABLE**

- Limits exposures to less liquid names and turnover
- Controls number of names and potential weights

*Deliver results aiming for higher capacity and reduced trading costs*

**INTUITIVE**

- Consistent methodology across regions and factors
- Verified results with the high-quality data analytics

*Usage of high-quality data analytics to verify performance drivers*

**FACTORS**

> Value  
> Quality  
> Momentum  
> Low Risk  
> Size  
> Multi-Factor

**UNIVERSES**

> Global 1800  
> Global 1800 (ex. US)  
> Europe 600  
> USA 900  
> USA 500  
> APAC 600  
> Japan 600
To learn more about Qontigo, please contact us, or visit qontigo.com

**Historical Performance**

**Global Cumulative Active Return**

Source: Qontigo. Simulated data, monthly returns. Dec 01-Dec19

**USA Cumulative Active Return**

Source: Qontigo. Simulated data, monthly returns. Dec 01-Dec19

**Europe Cumulative Active Return**

Source: Qontigo. Simulated data, monthly returns. Dec 01-Dec19

**APAC Cumulative Active Return**

Source: Qontigo. Simulated data, monthly returns. Dec 01-Dec19

**Information Ratios**

Source: Qontigo. Simulated data, monthly returns. Dec 01-Dec19

**Realized Betas**

Source: Qontigo. Simulated data, monthly returns. Dec 01-Dec19

**About STOXX Indices**

STOXX is Qontigo’s global index provider, currently calculating a global, comprehensive index family of over 10,000 strictly rules-based and transparent indices.

**About Axioma Analytics**

Qontigo provides Axioma analytic tools for portfolio construction, factor risk modeling and performance attribution to over 300 investment management firms.

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