

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:

FACTORS	UNIVERSES
<ul style="list-style-type: none"> > Value > Quality > Momentum > Low Risk > Size > Multi-Factor 	<ul style="list-style-type: none"> > Global 1800 > Global 1800 (ex. US) > Europe 600 > USA 900 > USA 500 > APAC 600 > Japan 600

Design Objectives

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

 <p>ROBUST DEFINITIONS</p>	<ul style="list-style-type: none"> Built by mapping Axioma's granular, research-based factor definitions to smart beta factors – Value, Quality, Momentum, Low Risk and Size <p><i>Using a risk model allows for ease of control over unintended factor exposures</i></p>
 <p>TRADABLE</p>	<ul style="list-style-type: none"> Limits exposures to less liquid names and turnover Controls number of names and potential weights <p><i>Deliver results aiming for higher capacity and reduced trading costs</i></p>
 <p>INTUITIVE</p>	<ul style="list-style-type: none"> Consistent methodology across regions and factors Verified results with the high-quality data analytics <p><i>Usage of high-quality data analytics to verify performance drivers</i></p>

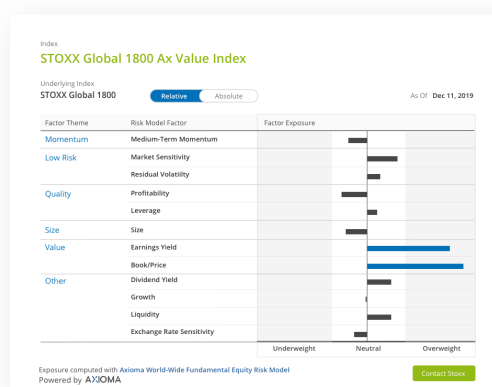
THE RESULTING INDICES OFFER FACTOR CLARITY AS DEMONSTRATED BY HISTORICAL RESULTS

- Ensures strong target factor exposure
- Controls unintended factor exposures
- Targets benchmark tracking, with sector and country controls

Factor iQ™

Understanding exposure to factors, or characteristics that drive risk and return, is a key part of today's investment process. Factor iQ harnesses the power of Axioma's daily risk models to unpack the exposure of select STOXX indices, which have been designed to target specific factor objectives.

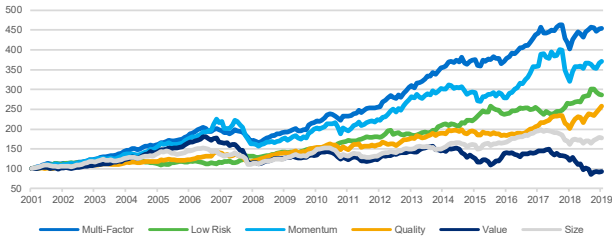
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Geography	<input checked="" type="radio"/> Global <input type="radio"/> North America <input type="radio"/> Europe <input type="radio"/> APAC
Index	<input checked="" type="radio"/> STOXX Global 1800 Ax Value Index <input type="radio"/> STOXX Asia/Pacific 600 Minimum Variance Unconstrained <input type="radio"/> STOXX Australia 150 Minimum Variance Constrained <input type="radio"/> STOXX Australia 150 Minimum Variance Unconstrained <input type="radio"/> STOXX Japan 600 Minimum Variance Constrained <input type="radio"/> STOXX Japan 600 Minimum Variance Unconstrained



STOXX Factor Indices At-a-Glance

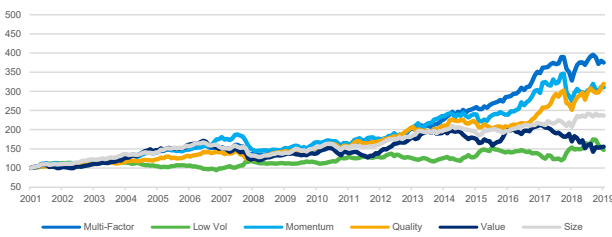
Historical Performance

Global Cumulative Active Return



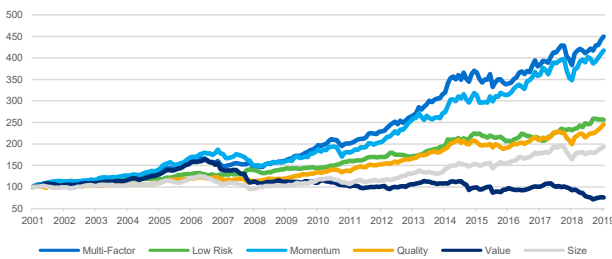
Source: Qontigo. Simulated data, monthly returns. Dec 01-Dec19

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

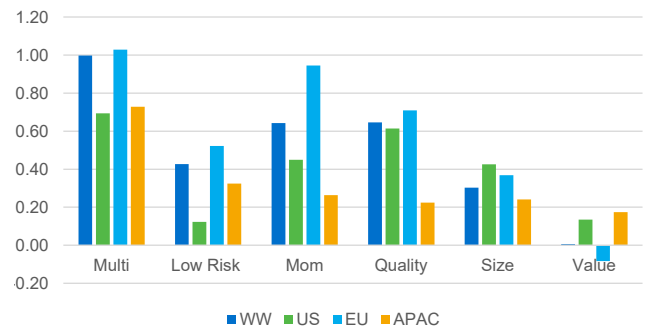
APAC Cumulative Active Return



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

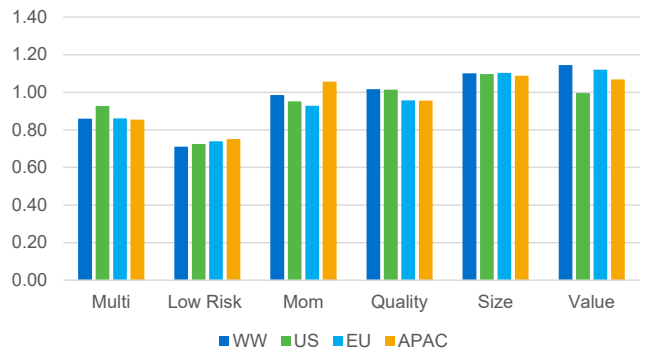
Historical Statistics

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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