

# STOXX® WORLD AC INDEX

## Index description

The STOXX World AC Index is a broad market cap weighted index designed to represent the performance of the large and mid cap companies from developed and emerging markets covering approximately 85% of investable market capitalization. It follows a robust and modular framework which enables investors to utilize this index for a variety of investment objectives whilst using a consistent approach.

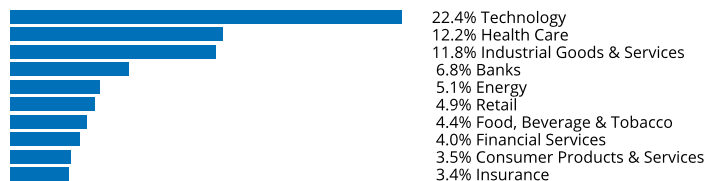
## Key facts

- »Broad yet liquid coverage of large and mid cap companies that supports clients' global investment decisions whilst avoiding home biases
- »A consistent and transparent methodology which fully embraces global standards of governance
- »Can serve as a basis for numerous derived strategies
- »Constructed using STOXX World Methodology
- »Its countries follow the STOXX World Country Classification Framework

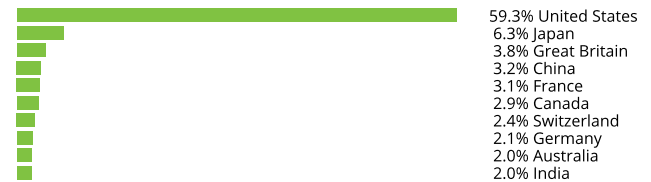
## Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX World AC Index	74,066.5	61,869.6	17.0	3.5	2541.7	0.0	4.1	0.0	5.7
	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A

## 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 World AC Index	1.5	8.9	2.5	41.2	42.4	N/A	N/A	2.5	12.2	7.3
	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX World AC Index	9.2	11.9	17.9	15.5	17.3	N/A	N/A	-0.0	0.7	0.4
	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Index to benchmark	Correlation					Tracking error (%)				
STOXX World AC Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Index to benchmark	Beta					Annualized information ratio				
STOXX World AC Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A

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

<sup>2</sup> Based on EURIBOR1M

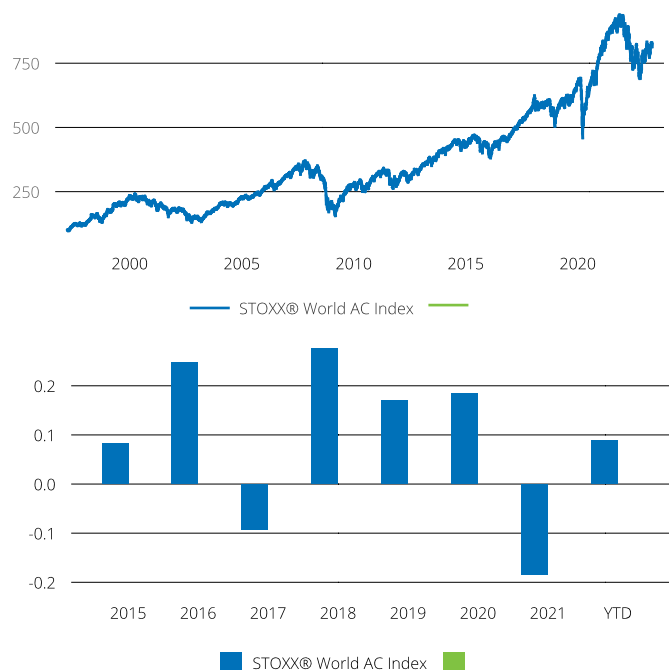
(USD, gross return), all data as of Apr. 28, 2023

## STOXX INDICES

## STOXX® WORLD AC INDEX

## 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 World AC Index	21.9	16.9	17.3	16.4	0.1	2.3	1.6	3.6
null	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A

Performance and annual returns<sup>4</sup>

## Methodology

The STOXX World AC Index is a broad market cap weighted index designed to represent the performance of the large and mid cap companies from developed and emerging markets covering approximately 85% of investable market capitalization. It follows a robust and modular framework which enables investors to utilize this index for a variety of investment objectives whilst using a consistent approach.

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return AUD	CH1169654329	SWGAAU		.SWGAAU
Net Return AUD	CH1169654311	SWRAU		.SWRAU
Price AUD	CH1169654303	SWPAA		.SWPAA
Gross Return CAD	CH1169654386	SWGACA		.SWGACA
Net Return CAD	CH1169654378	SWRCA		.SWRCA
Price CAD	CH1169654360	SWPCA		.SWPCA
Gross Return CHF	CH1169654352	SWGCH		.SWGCH
Net Return CHF	CH1169654345	SWRCH		.SWRCH
Price CHF	CH1169654337	SWPCH		.SWPCH
Gross Return EUR	CH1169654204	SWGR		.SWGR

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://www.stoxx.com/data/vendor_codes.html)

## Quick facts

Weighting	Free-float market capitalization
No. of components	Variable
Review frequency	Semi-annually
Calculation/distribution	Realtime 15sec
Calculation hours	00:00:00 22:15:00
Base value/base date	1000 as of March. 21, 1997
History	Available from March. 21, 1997
Inception date	July. 25, 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](mailto: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.

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

<sup>4</sup> STOXX data from Mar. 21, 1997 to Apr. 28, 2023

(USD, gross return), all data as of Apr. 28, 2023

## STOXX® WORLD AC INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
Apple Inc.	Technology	United States	4.11
Microsoft Corp.	Technology	United States	3.70
Amazon.com Inc.	Retail	United States	1.57
NVIDIA Corp.	Technology	United States	1.10
ALPHABET CLASS C	Technology	United States	1.06
ALPHABET INC. CL A	Technology	United States	1.04
META PLATFORMS CLASS A	Technology	United States	0.88
Exxon Mobil Corp.	Energy	United States	0.79
UnitedHealth Group Inc.	Health Care	United States	0.74
TESLA	Automobiles & Parts	United States	0.73

<sup>5</sup> Based on the composition as of Apr. 28, 2023

---