

# 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.

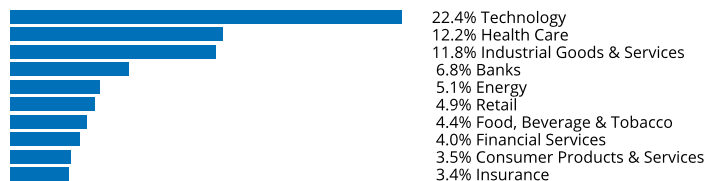
## Key facts

- »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

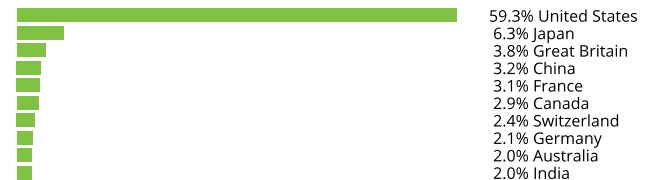
## Descriptive statistics

| Index                | Market cap (GBP bn.) |            | Components (GBP bn.) |        |         |          | Component weight (%) |          | Turnover (%)   |
|----------------------|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
|                      | Full                 | Free-float | Mean                 | Median | Largest | Smallest | Largest              | Smallest | Last 12 months |
| STOXX World AC Index | 58,927.8             | 49,223.9   | 13.6                 | 2.8    | 2022.2  | 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      | -0.2                      | 4.0  | 1.9  | 39.9 | 52.4 | N/A                                  | N/A | 1.9  | 11.8 | 8.8 |
|                           | 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      | 10.2                      | 13.4 | 16.6 | 14.5 | 16.7 | N/A                                  | N/A | -0.1 | 0.7  | 0.5 |
|                           | 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

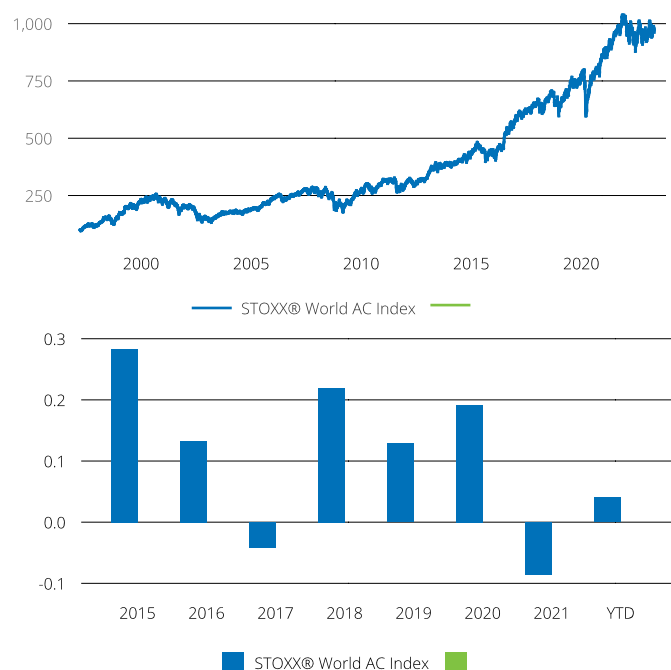
(GBP, net return), all data as of Apr. 28, 2023

## STOXX INDICES

## STOXX® WORLD AC INDEX

## Fundamentals (for last 12 months)

| Index                | Price/earnings<br>incl. negative |           | Price/earnings<br>excl. negative |           | Price/<br>book | Dividend<br>yield (%) <sup>3</sup> | Price/<br>sales | Price/<br>cash flow |
|----------------------|----------------------------------|-----------|----------------------------------|-----------|----------------|------------------------------------|-----------------|---------------------|
|                      | Trailing                         | Projected | Trailing                         | Projected | Trailing       | Trailing                           | Trailing        | Trailing            |
| STOXX World AC Index | 21.9                             | 16.9      | 17.3                             | 16.4      | 0.1            | 1.8                                | 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 | SWG AU |           | .SWG AU |
| Net Return AUD   | CH1169654311 | SWRAU  |           | .SWRAU  |
| Price AUD        | CH1169654303 | SWPAA  |           | .SWPAA  |
| Gross Return CAD | CH1169654386 | SWGCA  |           | .SWGCA  |
| 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

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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> Net dividend yield is calculated as net return index return minus price index return

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

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