STOXX® WORLD AC EX AUSTRALIA INDEX

Index description

The STOXX World AC ex Australia Index is a market cap weighted index designed to represent the performance of the Large and Mid Cap companies from Developed Markets and Emerging Markets excluding Australia covering approximately 85% of investable market capitalization. STOXX World AC ex Australia Index is suitable for global investment products which include funds, exchange traded funds, and derivatives and can also be used for further building block approach strategies when appropriate. 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. It is derived from the STOXX World Equity Index series and its countries follow the STOXX World Country Classification Framework.
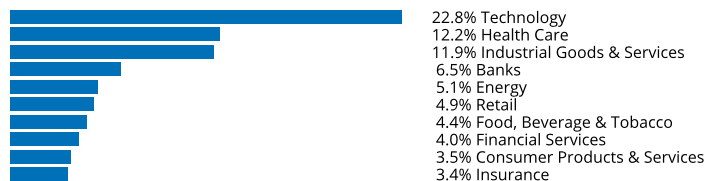
Key facts

»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.

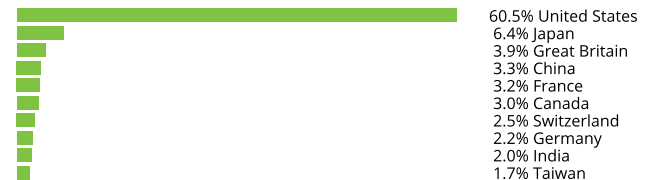»Its countries follow the STOXX World Country classification framework.

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 ex Australia Index	72,773.2	60,645.3	17.1	3.3	2541.7	0.0	4.2	0.0	3.2
STOXX World AC Index	74,066.5	61,869.7	17.0	3.5	2,541.7	0.0	4.1	0.0	5.7

Supersector weighting (top 10)

22.8% Technology
12.2% Health Care
11.9% Industrial Goods & Services
6.5% Banks
5.1% Energy
4.9% Retail
4.4% Food, Beverage & Tobacco
4.0% Financial Services
3.5% Consumer Products & Services
3.4% Insurance

Country weighting

60.5% United States
6.4% Japan
3.9% Great Britain
3.3% China
3.2% France
3.0% Canada
2.5% Switzerland
2.2% Germany
2.0% India
1.7% Taiwan

Risk and return figures[1]

Index returns				Return (%)					Annualized return (%)	
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX World AC ex Australia Index	1.5	8.9	2.1	39.0	39.1	N/A	N/A	2.1	11.6	6.8
STOXX World AC Index	1.4	8.7	2.0	39.4	39.0	N/A	N/A	2.0	11.7	6.8
Index volatility and risk				Annualized volatility (%)					Annualized Sharpe ratio[2]	
STOXX World AC ex Australia Index	9.3	12.0	18.1	15.6	17.4	N/A	N/A	-0.0	0.7	0.4
STOXX World AC Index	9.2	11.9	17.9	15.5	17.3	N/A	N/A	-0.0	0.7	0.4
Index to benchmark				Correlation					Tracking error (%)	
STOXX World AC ex Australia Index	1.0	1.0	1.0	1.0	1.0	0.3	0.3	0.4	0.4	0.4
Index to benchmark				Beta					Annualized information ratio	
STOXX World AC ex Australia Index	1.0	1.0	1.0	1.0	1.0	1.1	1.1	0.2	-0.2	0.0

[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on EURIBOR1M

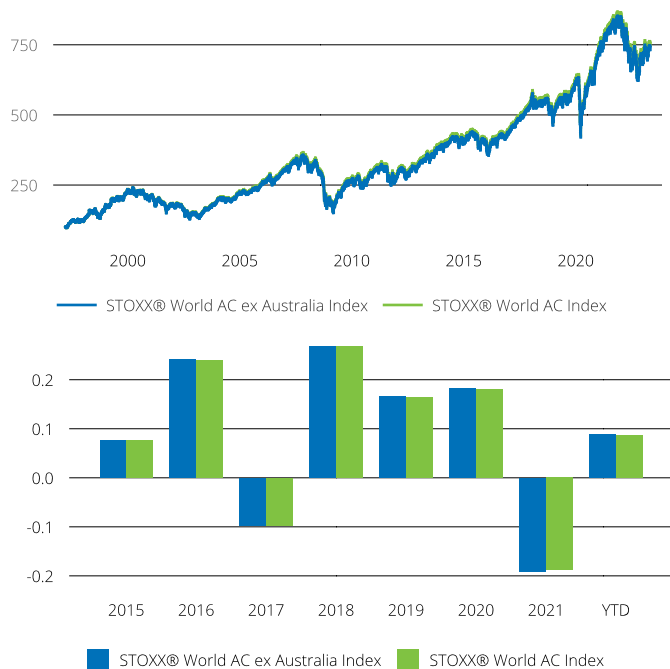*(USD, net return), all data as of Apr. 28, 2023*

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Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) [3]	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX World AC ex Australia Index	22.1	16.9	17.4	16.4	0.1	1.7	1.6	3.5
STOXX World AC Index	21.9	16.9	17.3	16.4	0.1	1.8	1.6	3.6

Performance and annual returns[4]

Methodology

The STOXX World AC ex Australia Index is a market cap weighted index designed to represent the performance of the Large and Mid Cap companies from Developed Markets and Emerging Markets excluding Australia covering approximately 85% of investable market capitalization. STOXX World AC ex Australia Index is suitable for global investment products which include funds, exchange traded funds, and derivatives and can also be used for further building block approach strategies when appropriate. 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. It is derived from the STOXX World Equity Index series and its countries follow the STOXX World Country Classification Framework.

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH1213334514	SWXAUGR		.SWXAUGR
Net Return	EUR	CH1213334506	SWXAUR		.SWXAUR
Price	EUR	CH1213334522	SWXAUP		.SWXAUP
Gross Return	USD	CH1213334480	SWXAUGV		.SWXAUGV
Net Return	USD	CH1213334472	SWXAUV	SWXAUV INDEX	.SWXAUV
Price	USD	CH1213334498	SWXAUL		.SWXAUL

Complete list available here: www.stoxx.com/data/vendor_codes.html

Quick facts

Weighting	Free-float market capitalization
Cap factor	N/A
No. of components	Variable
Review frequency	Semi Annual
Calculation/distribution	Realtime 15 sec
Calculation hours	00:00:00 22:15:00
Base value/base date	1000 as of March. 21, 1997
History	Available from Mar. 21, 1997
Inception date	November. 16, 2022

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
Apple Inc.	Technology	United States	4.19
Microsoft Corp.	Technology	United States	3.77
Amazon.com Inc.	Retail	United States	1.60
NVIDIA Corp.	Technology	United States	1.13
ALPHABET CLASS C	Technology	United States	1.09
ALPHABET INC. CL A	Technology	United States	1.06
META PLATFORMS CLASS A	Technology	United States	0.89
Exxon Mobil Corp.	Energy	United States	0.80
UnitedHealth Group Inc.	Health Care	United States	0.76
TESLA	Automobiles & Parts	United States	0.75

[5] Based on the composition as of Apr. 28, 2023