

# STOXX WORLD AC

## 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.

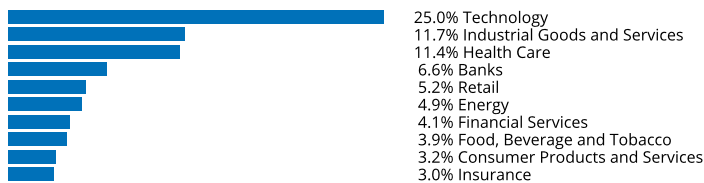
## Key facts

- »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

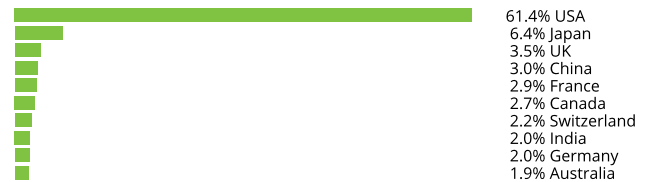
## Descriptive statistics

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	76,699.0	64,695.9	17.9	3.5	2811.7	0.0	4.3	0.0	4.8
	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0

## 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	-2.8	14.7	13.7	22.1	42.2	N/A	N/A	13.7	6.8	7.3
	0.0	0.0	0.0	0.0	0.0	N/A	N/A	0.0	0.0	0.0
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
STOXX World AC	N/A	N/A	14.5	14.8	17.4	N/A	N/A	0.7	0.4	0.4
	N/A	N/A	0.0	0.0	0.0	N/A	N/A	0.0	0.0	0.0
Index to benchmark	Correlation					Tracking error (%)				
STOXX World AC	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Index to benchmark	Beta					Annualized information ratio				
STOXX World AC	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0

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

(USD, net return), all data as of Aug. 31, 2023

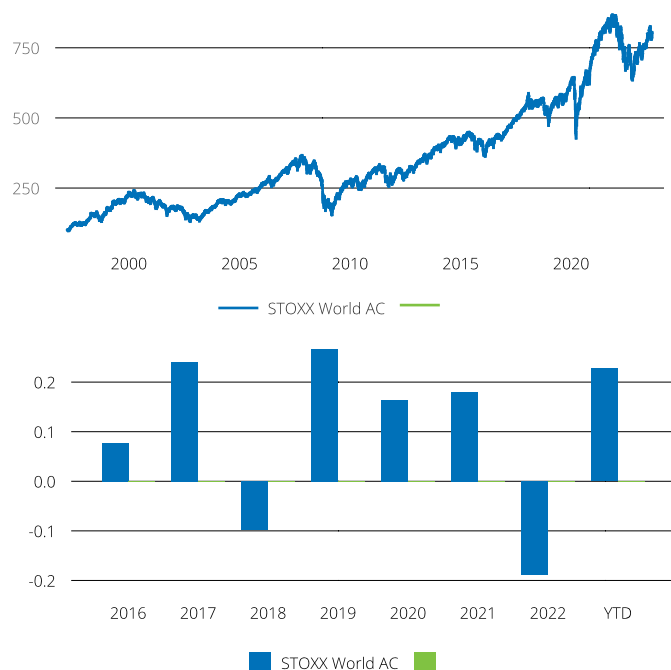
# BENCHMARK INDICES

## STOXX WORLD AC

### 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	20.2	17.3	18.0	16.8	0.1	1.9	1.6	8.5
null	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0

### 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
Price AUD	CH1169654303	SWPAA		.SWPAA
Net Return AUD	CH1169654311	SWRAU		.SWRAU
Gross Return AUD	CH1169654329	SWGAAU		.SWGAAU
Price CAD	CH1169654360	SWPCA		.SWPCA
Net Return CAD	CH1169654378	SWRCA		.SWRCA
Gross Return CAD	CH1169654386	SWGCA		.SWGCA
Price CHF	CH1169654337	SWPCH		.SWPCH
Net Return CHF	CH1169654345	SWRCH		.SWRCH
Gross Return CHF	CH1169654352	SWGCH		.SWGCH
Price EUR	CH1169654188	SWP		.SWP
Net Return EUR	CH1169654196	SWR		.SWR
Gross Return EUR	CH1169654204	SWGRR		.SWGRR
Price GBP	CH1169654279	SWPGB		.SWPGB
Net Return GBP	CH1169654287	SWHGB	SWHGB1 INDEX	.SWHGB
Gross Return GBP	CH1169654295	SWGGB	SWGGB1 INDEX	.SWGGB
Price JPY	CH1169654246	SWJP		.SWJP
Net Return JPY	CH1169654253	SWJR		.SWJR
Gross Return JPY	CH1169654261	SWGJG		.SWGJG
Price USD	CH1169654212	SWL		.SWL
Net Return USD	CH1169654220	SWV	SWV INDEX	.SWV
Gross Return USD	CH1169654238	SWGVI	SWGVI INDEX	.SWGVI

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 BENCHMARK INDICES

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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.

### CUSTOMIZATION

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<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 Aug. 31, 2023

(USD, net return), all data as of Aug. 31, 2023

# STOXX WORLD AC

## Top 10 Components<sup>5</sup>

Company	Supersector	Country	Weight (%)
Apple Inc.	Technology	USA	4.35
Microsoft Corp.	Technology	USA	3.77
Amazon.com Inc.	Retail	USA	1.97
NVIDIA Corp.	Technology	USA	1.88
ALPHABET INC. CL A	Technology	USA	1.25
ALPHABET CLASS C	Technology	USA	1.25
TESLA	Automobiles and Parts	USA	1.10
META PLATFORMS CLASS A	Technology	USA	1.01
Eli Lilly & Co.	Health Care	USA	0.73
Berkshire Hathaway Inc. Cl B	Financial Services	USA	0.72

<sup>5</sup> Based on the composition as of Aug. 31, 2023