STOXX® WORLD AC NEXGEN SOFTWARE DEVELOPMENT INDEX

Index description

The STOXX World AC NexGen Software Development Index is comprised of companies with significant exposure to technologies or products that contribute to advancements in software development through direct revenue. These companies, or components of their business lines, are expected to benefit from long-term structural trends driven by technological and societal change, which in the future, may have a substantial impact on their performance.

Revere (RBICS) Revenue datasets allow detailed breakdown of the revenue sources of the eligible companies, helping this index to select companies with substantial exposure to the theme.

Key facts

»Index provides targeted exposure to companies that stand to benefit from the advancement of the software development industry.
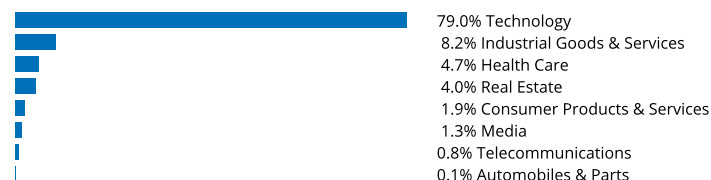
»Liquidity and size filters ensure replicability of the index.

»FactSet Revere data allow detailed and accurate revenue breakdown of eligible companies.
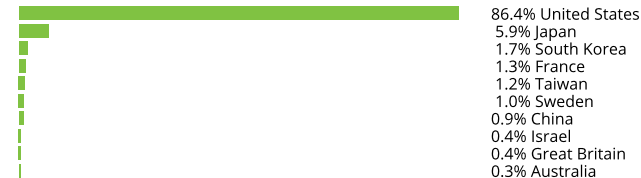
Descriptive statistics

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 NexGen Software Development Index	N/A	112.7	1.1	0.3	9.7	0.0		8.6	0.0	N/A
STOXX World AC All Cap Index	87,028.1	72,703.4	6.3	0.7	2,903.0	0.0		4.0	0.0	4.6

Supersector weighting (top 10)

79.0% Technology
8.2% Industrial Goods & Services
4.7% Health Care
4.0% Real Estate
1.9% Consumer Products & Services
1.3% Media
0.8% Telecommunications
0.1% Automobiles & Parts

Country weighting

86.4% United States
5.9% Japan
1.7% South Korea
1.3% France
1.2% Taiwan
1.0% Sweden
0.9% China
0.4% Israel
0.4% Great Britain
0.3% Australia

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 NexGen Software Development Index	5.7	50.1	40.9	49.6	93.6	N/A	N/A	40.7	14.3	14.1
STOXX World AC All Cap Index	5.8	13.5	16.5	36.5	46.2	N/A	N/A	16.4	10.9	7.9
Index volatility and risk					Annualized volatility (%)				Annualized Sharpe ratio[2]
STOXX World AC NexGen Software Development Index	19.5	23.9	29.4	28.1	28.6	N/A	N/A	1.0	0.5	0.4
STOXX World AC All Cap Index	10.6	11.5	15.6	15.0	17.5	N/A	N/A	0.8	0.7	0.4
Index to benchmark					Correlation				Tracking error (%)
STOXX World AC NexGen Software Development Index	0.7	0.8	0.9	0.9	0.9	14.1	16.4	17.4	17.2	16.1
Index to benchmark					Beta				Annualized information ratio
STOXX World AC NexGen Software Development Index	1.3	1.7	1.7	1.6	1.4	-0.1	3.5	1.2	0.3	0.4

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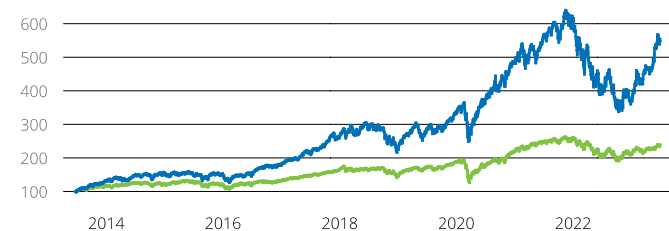[2] Based on EURIBOR1M

(USD, gross return), all data as of Jun. 30, 2023

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STOXX INDICES
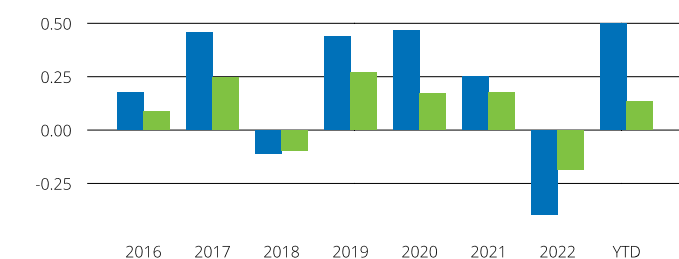# STOXX® WORLD AC NEXGEN SOFTWARE DEVELOPMENT INDEX

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 NexGen Software Development Index	-17.4	40.4	43.2	32.5	4.6	1.0	4.9	48.4
STOXX World AC All Cap Index	-0.9	17.7	17.6	16.8	0.2	2.6	1.5	8.3

Performance and annual returns[4]

— STOXX® World AC NexGen Software Development Index
— STOXX® World AC All Cap Index

■ STOXX® World AC NexGen Software Development Index
■ STOXX® World AC All Cap Index

Methodology

The parent index of the STOXX World AC NexGen Software Development Index is the STOXX World AC All Cap Index.

A set of country, size and liquidity screens are applied on the STOXX World AC NexGen Software Development Index to capture liquid companies from eligible countries. The STOXX World AC NexGen Software Development Index select companies that generate more than 50% of revenues within the aggregate of the FactSet RBICS sectors associated with the theme.

The index is weighted proportionally to the free-float market cap of selected stocks multiplied by the aggregate revenue exposure of each stock, with concentration capping. The index composition is reviewed annually in June.

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH1213355964	STXSOFTG		.STXSOFTG
Net Return	EUR	CH1213355956	STXSOFTR		.STXSOFTR
Price	EUR	CH1213355949	STXSOFTP		.STXSOFTP
Gross Return	USD	CH1213355998	STXSOFTZ		.STXSOFTZ
Net Return	USD	CH1213355980	STXSOFTV	STXSOFTV INDEX	.STXSOFTV
Price	USD	CH1213355972	STXSOFTL		.STXSOFTL

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

Quick facts

Weighting	Price weighted with a weighting factor and capping factor
Cap factor	8%
No. of components	Top 100 are selected
Review frequency	Annually
Calculation/distribution	Realtime 15 sec
Calculation hours	00:00:00 22:15:00
Base value/base date	1000 as of June. 21, 2013
History	Available from June. 21, 2013
Inception date	June. 26, 2023

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

[3] gr. div. yield is calculated as gr. return index return minus price index return
[4] STOXX data from Jun. 21, 2013 to Jun. 30, 2023

(USD, gross return), all data as of Jun. 30, 2023

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
ADOBE	Technology	United States	8.58
NVIDIA Corp.	Technology	United States	8.46
META PLATFORMS CLASS A	Technology	United States	8.20
ALPHABET INC. CL A	Technology	United States	7.37
ADVANCED MICRO DEVICES	Technology	United States	7.06
Intel Corp.	Technology	United States	5.07
Intuitive Surgical Inc.	Health Care	United States	4.64
Qualcomm Inc.	Technology	United States	4.38
Keyence Corp.	Industrial Goods & Services	Japan	3.73
Equinix Inc.	Real Estate	United States	2.79

[5] Based on the composition as of Jun. 30, 2023