

STOXX® DEVELOPED WORLD EX NORTH AMERICA ALL CAP INDEX

Index description

The STOXX Developed World ex North America All Cap Index is a market cap weighted index designed to represent the performance of the Large Mid and Small cap companies from Developed Markets excluding North America. STOXX Developed World ex North America All Cap 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.

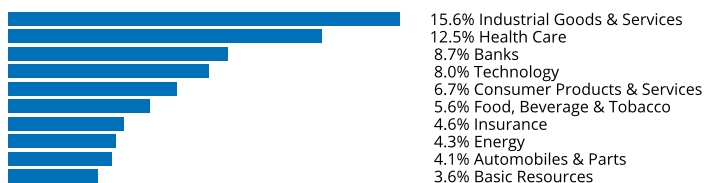
Key facts

- »Broad, yet liquid coverage of Large, Mid and Small 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.

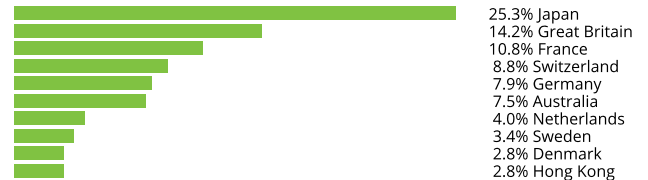
Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Developed World ex North America All Cap Index	24,021.5	18,730.1	5.0	0.9	321.1	0.0	1.7	0.0	2.6
STOXX World AC All Cap Index	87,029.6	72,704.6	6.3	0.7	2,903.0	0.0	4.0	0.0	4.6

Supersector weighting (top 10)



Country weighting



Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Developed World ex North America All Cap Index	4.4	10.4	17.0	26.3	20.6	N/A	N/A	17.0	8.1	3.8
STOXX World AC All Cap Index	5.8	13.1	15.9	34.7	42.8	N/A	N/A	15.9	10.4	7.4
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Developed World ex North America All Cap Index	12.4	12.4	16.5	15.6	16.4	N/A	N/A	0.8	0.5	0.3
STOXX World AC All Cap Index	10.5	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 Developed World ex North America All Cap Index	0.8	0.7	0.7	0.7	0.8	6.4	9.5	11.7	11.1	11.3
Index to benchmark	Beta					Annualized information ratio				
STOXX Developed World ex North America All Cap Index	0.9	0.7	0.8	0.8	0.7	-2.5	-0.5	0.0	-0.3	-0.4

¹ For information on data calculation, please refer to STOXX calculation reference guide.

² Based on EURIBOR1M

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

STOXX INDICES

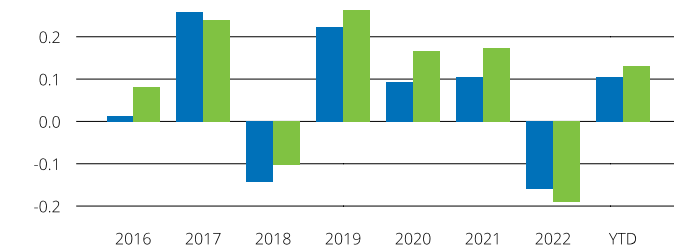
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Fundamentals (for last 12 months)

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 Developed World ex North America All Cap Index	16.5	14.2	13.9	13.7	1.6	3.0	1.1	5.4
STOXX World AC All Cap Index	-0.9	17.7	17.6	16.8	0.2	2.0	1.5	8.3

Performance and annual returns⁴

— STOXX® Developed World ex North America All Cap Index
— STOXX® World AC All Cap Index



■ STOXX® Developed World ex North America All Cap Index
■ STOXX® World AC All Cap Index

Methodology

The STOXX Developed World ex North America All Cap Index is a market cap weighted index designed to represent the performance of the Large Mid and Small cap companies from Developed Markets excluding North America. STOXX Developed World ex North America All Cap 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	CH1169662264	SWDXNAGR		.SWDXNAGR
Net Return EUR	CH1169662256	SWDXNAR		.SWDXNAR
Price EUR	CH1169662272	SWDXNAP		.SWDXNAP
Gross Return USD	CH1169662231	SWDXNAGV		.SWDXNAGV
Net Return USD	CH1169662223	SWDXNAV		.SWDXNAV
Price USD	CH1169662249	SWDXNAL		.SWDXNAL

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.

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.

³ Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Mar. 21, 1997 to Jun. 30, 2023

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

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
NESTLE	Food, Beverage & Tobacco	Switzerland	1.71
ASML HLDG	Technology	Netherlands	1.56
NOVO NORDISK B	Health Care	Denmark	1.39
LVMH MOET HENNESSY	Consumer Products & Services	France	1.30
ASTRAZENECA	Health Care	Great Britain	1.19
ROCHE HLDG P	Health Care	Switzerland	1.15
NOVARTIS	Health Care	Switzerland	1.12
SHELL	Energy	Great Britain	1.10
Toyota Motor Corp.	Automobiles & Parts	Japan	1.06
HSBC	Banks	Great Britain	0.86

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