

STOXX WORLD AC ALL CAP

Index description

The STOXX World All Cap Index is a broad, market cap weighted index designed to represent the performance of the large, mid and small companies from developed and emerging markets.

It 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.

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

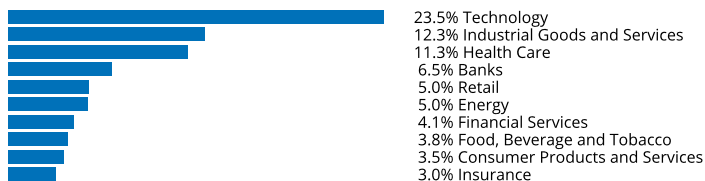
»Constructed using STOXX World Methodology

»Its countries follow the STOXX World Country Classification Framework

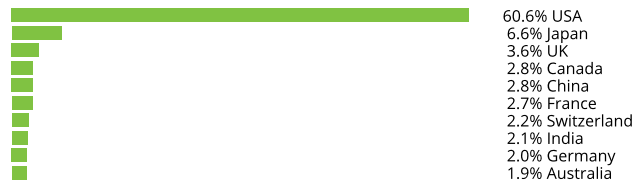
Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX World AC All Cap	87,343.2	73,035.0	6.3	0.7	2811.7	0.0	3.8	0.0	4.6
	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 figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX World AC All Cap	-2.9	14.1	13.1	21.8	39.0	N/A	N/A	13.1	6.8	6.8
	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				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX World AC All Cap	N/A	N/A	14.7	14.9	17.5	N/A	N/A	0.6	0.4	0.3
	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 (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX World AC All Cap	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				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX World AC All Cap	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0

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

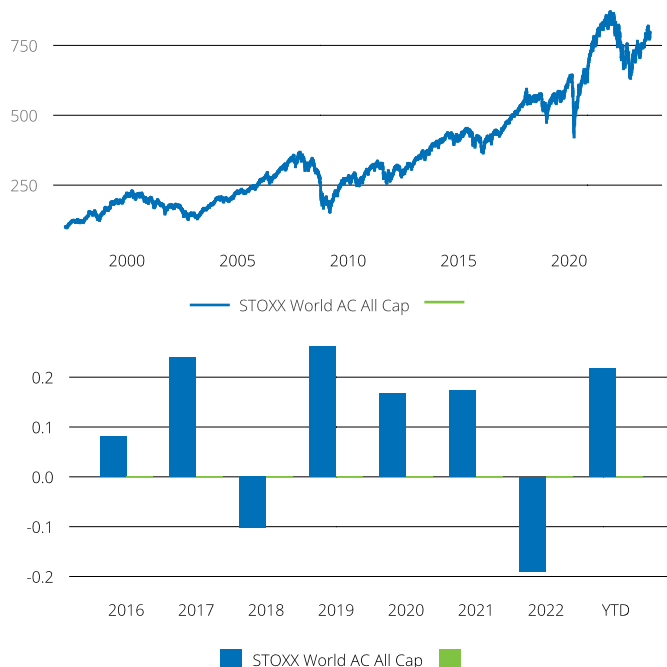
(USD, net return), all data as of Aug. 31, 2023

BENCHMARK INDICES

STOXX WORLD AC ALL CAP

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 All Cap	21.0	17.4	17.3	16.4	0.2	1.9	1.5	8.3
null	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0

Performance and annual returns⁴

Methodology

The STOXX World All Cap Index is a broad, market cap weighted index designed to represent the performance of the large, mid and small companies from developed and emerging markets.

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Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return AUD	CH0462362226	STXWAGAU	STXWAGAU INDEX	.STXWAGAU
Net Return AUD	CH0462362218	STXWARAU	STXWARAU INDEX	.STXWARAU
Price AUD	CH0462362200	STXWAPAA	STXWAPAA INDEX	.STXWAPAA
Gross Return CAD	CH0462362283	STXWAGCA	STXWAGCA INDEX	.STXWAGCA
Net Return CAD	CH0462362275	STXWARCA	STXWARCA INDEX	.STXWARCA
Price CAD	CH0462362267	STXWAPCA	STXWAPCA INDEX	.STXWAPCA
Gross Return CHF	CH0462362259	STXWAGCH	STXWAGCH INDEX	.STXWAGCH
Net Return CHF	CH0462362242	STXWARCH	STXWARCH INDEX	.STXWARCH
Price CHF	CH0462362234	STXWAPCH	STXWAPCH INDEX	.STXWAPCH
Gross Return EUR	CH0462362101	STXWAGR	STXWAGR INDEX	.STXWAGR
Net Return EUR	CH0462362093	STXWAR	STXWAR INDEX	.STXWAR
Price EUR	CH0462362085	STXWAP	STXWAP INDEX	.STXWAP
Gross Return GBP	CH0462362192	STXWAGHB	STXWAGHB INDEX	.STXWAGHB
Net Return GBP	CH0462362184	STXWAHB	STXWAHB INDEX	.STXWAHB
Price GBP	CH0462362176	STXWAPGB	STXWAPGB INDEX	.STXWAPGB
Gross Return JPY	CH0462362168	STXWAJG	STXWAJG INDEX	.STXWAJG
Net Return JPY	CH0462362150	STXWAJR	STXWAJR INDEX	.STXWAJR
Price JPY	CH0462362143	STXWAJP	STXWAJP INDEX	.STXWAJP
Gross Return USD	CH0462362135	STXWAGV	STXWAGV INDEX	.STXWAGV
Net Return USD	CH0462362127	STXWAV	STXWAV INDEX	.STXWAV
Price USD	CH0462362119	STXWAL	STXWAL INDEX	.STXWAL

Complete list available here: 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. 14, 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

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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 Aug. 31, 2023

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

STOXX WORLD AC ALL CAP

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
Apple Inc.	Technology	USA	3.85
Microsoft Corp.	Technology	USA	3.34
Amazon.com Inc.	Retail	USA	1.75
NVIDIA Corp.	Technology	USA	1.66
ALPHABET INC. CL A	Technology	USA	1.11
ALPHABET CLASS C	Technology	USA	1.10
TESLA	Automobiles and Parts	USA	0.97
META PLATFORMS CLASS A	Technology	USA	0.90
Eli Lilly & Co.	Health Care	USA	0.64
Berkshire Hathaway Inc. CL B	Financial Services	USA	0.64

⁵ Based on the composition as of Aug. 31, 2023