




STOXX® World Equity Index Series

Building blocks for targeted investment solutions

The **STOXX World Equity indices** are market-capitalization weighted indices tracking the performance of large, mid and small cap stocks from developed and emerging markets. The index family offers a modular suite of products that allow investors to flexibly build their strategies while providing broad and liquid coverage of underlying markets.

STOXX World Equity indices enable investors to slice and dice the world's equity markets along region, country, size and sectors while adhering to a common methodology and international standards as well as leaving no gaps or overlaps in their coverage.

Key benefits

| | |
|---|---|
|  Representative & investable | <p>Broad yet liquid coverage of global large, mid and small cap companies that supports clients' investment decisions.</p> |
|  Transparent | <p>A consistent and transparent methodology offering our clients flexibility in their preferences while fully embracing global standards of governance.</p> |
|  Modular | <p>Our tailored approach ensures the ability to specify markets and their segments to match our clients' investment views and create highly targeted indices.</p> |

Our building block approach

In total, the STOXX World family comprises **more than 400 indices across regions, countries, market cap sizes and sectors.**

| Market | Region / Country | Size | Sector |
|-----------|-------------------|---------|--------------|
| World AC | Region | All cap | ICB Industry |
| Developed | Country | Large | |
| Emerging | Market ex region | Mid | |
| | Region ex country | Small | |

Index methodology

STOXX World indices adhere to the same transparent, rules-based standards as all STOXX solutions. All compliant global equities, as well as Depository Receipts, are included in the STOXX World equity universe. The weight of each component in the indices is determined by the free-float market capitalization. To ensure an up-to-date index composition, all indices are updated quarterly. Rebalancing is conducted twice a year, in March and September.

Key facts

- ① The exhaustive investment universe comprises over 11,500 stocks.
- ② The indices provide broad coverage of the world's investable market capitalization; combined large and mid-cap indices cover 85% of the investable universe.
- ③ Emerging markets include Gulf Cooperation Countries (GCC) and China A shares.
- ④ Large, mid and small cap stocks are included.
- ⑤ All indices have a variable number of constituents.

STOXX World country classification

Our country classification takes into account macroeconomic data, market capitalization, market liquidity, free currency convertibility on on-shore and off-shore markets, restrictions on capital flows, governance based on political stability, control of corruption and regulatory quality, and restrictions on foreign investments.

| Criteria | Metrics used |
|-----------------------------------|---|
| Economic development | > World Bank Gross National Income (GNI) per capital |
| Market size and liquidity | > Free-float and full market market capitalization, annual traded value ratio (ATVR) |
| Capital markets structure | > Free currency convertibility > Foreign investment restrictions > Capital flows are restriction-free > Availability of on-shore and off-shore markets |
| Governance and regulations | > Worldwide Governance Indicators (WGI) report from the World Bank |

Developed countries

- > Australia
- > Austria
- > Belgium
- > Canada
- > Denmark
- > Finland
- > France
- > Germany
- > Hong Kong
- > Ireland
- > Israel
- > Italy
- > Japan
- > Netherlands
- > New Zealand
- > Norway
- > Portugal
- > Singapore
- > Spain
- > Sweden
- > Switzerland
- > UK
- > USA

Emerging countries

- > Brazil
- > Chile
- > China
- > Colombia
- > Czech Republic
- > Egypt
- > Greece
- > Hungary
- > India
- > Indonesia
- > Korea
- > Kuwait
- > Malaysia
- > Mexico
- > Philippines
- > Poland
- > Qatar
- > Saudi Arabia
- > South Africa
- > Taiwan
- > Thailand
- > Turkey
- > United Arab Emirates

Source: STOXX, as of November 30, 2022.

STOXX Ltd. (STOXX) and Qontigo Index GmbH (together "Qontigo") and its licensors, research partners or data providers do not make any warranties or representations, express or implied, with respect to the timeliness, sequence, accuracy, completeness, currentness, merchantability, quality or fitness for any particular purpose of its indices and index data and exclude any liability in connection therewith. Qontigo and its licensors, research partners or data providers are not providing investment advice through the publication of indices or in connection therewith. In particular, the inclusion of a company in an index, its weighting, or the exclusion of a company from an index, does not in any way reflect an opinion of Qontigo or their licensors, research partners or data providers on the merits of that company. Financial instruments based on Qontigo's STOXX® and DAX® indices or on any other indices supported by Qontigo are in no way sponsored, endorsed, sold or promoted by Qontigo or their licensors, research partners or data providers. STOXX is a registered trademark of STOXX Ltd., Zug, Switzerland.

To learn more about Qontigo, please contact us, or visit qontigo.com/stoxx-world

DECEMBER 2022



sales@qontigo.com
support@qontigo.com



Part of

