STOXX INDICES

STOXX® ASIA AC EX JAPAN INDEX

Index description

The STOXX Asia AC ex Japan Index is a market cap weighted index designed to represent the performance of the Large and Mid Cap companies from Asia excluding Japan covering approximately 85% of investable market capitalization. STOXX Asia AC ex Japan 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 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.

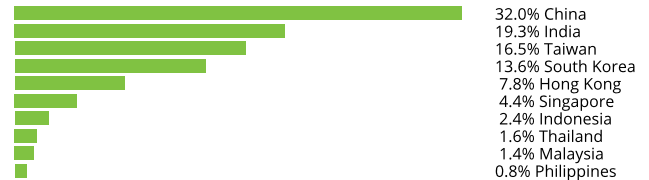»Its countries follow the STOXX World Country classification framework.

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 Asia AC ex Japan Index	10,880.4	6,290.0	3.7	0.9	396.4	0.0	6.3	0.0	6.7
STOXX World AC Index	74,066.5	61,869.6	17.0	3.5	2,541.7	0.0	4.1	0.0	5.7

Supersector weighting (top 10)

28.8% Technology
13.8% Banks
7.0% Industrial Goods & Services
6.0% Insurance
4.4% Retail
4.4% Energy
3.8% Real Estate
3.6% Health Care
3.6% Food, Beverage & Tobacco
3.5% Automobiles & Parts

Country weighting

32.0% China
19.3% India
16.5% Taiwan
13.6% South Korea
7.8% Hong Kong
4.4% Singapore
2.4% Indonesia
1.6% Thailand
1.4% Malaysia
0.8% Philippines

Risk and return figures[1]

| Index returns						Return (%)				Annualized return (%)
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Asia AC ex Japan Index	-1.8	2.2	-5.8	12.7	1.0	N/A	N/A	-5.8	4.1	0.2
STOXX World AC Index	1.5	8.9	2.5	41.2	42.4	N/A	N/A	2.5	12.2	7.3
Index volatility and risk					Annualized volatility (%)				Annualized Sharpe ratio[2]	
STOXX Asia AC ex Japan Index	8.9	14.9	19.6	18.3	18.3	N/A	N/A	-0.3	0.2	0.0
STOXX World AC Index	9.2	11.9	17.9	15.5	17.3	N/A	N/A	-0.0	0.7	0.4
Index to benchmark					Correlation				Tracking error (%)	
STOXX Asia AC ex Japan Index	0.5	0.3	0.4	0.5	0.5	8.4	15.8	21.2	17.6	16.9
Index to benchmark					Beta				Annualized information ratio	
STOXX Asia AC ex Japan Index	0.5	0.4	0.4	0.6	0.6	-5.1	-1.3	-0.5	-0.5	-0.5

(USD, gross return), all data as of Apr. 28, 2023

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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 Asia AC ex Japan Index	14.4	14.1	12.1	13.0	1.4	2.2	0.7	0.5
STOXX World AC Index	21.9	16.9	17.3	16.4	0.1	2.3	1.6	3.6

Performance and annual returns[4]
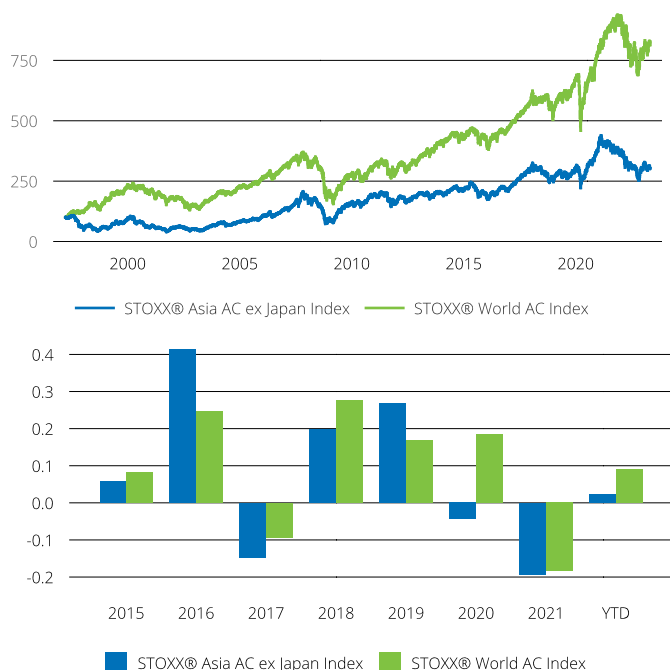
Methodology

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Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH1213335776	SWAAJGR		.SWAAJGR
Net Return	EUR	CH1213335768	SWAAJR		.SWAAJR
Price	EUR	CH1213335784	SWAAJP		.SWAAJP
Gross Return	USD	CH1213335743	SWAAJGV		.SWAAJGV
Net Return	USD	CH1213335735	SWAAJV	SWAAJV INDEX	.SWAAJV
Price	USD	CH1213335750	SWAAJL		.SWAAJL

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.

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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] gr. div. yield is calculated as gr. return index return minus price index return
[4] STOXX data from Mar. 21, 1997 to Apr. 28, 2023

(USD, gross return), all data as of Apr. 28, 2023

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
TSMC	Technology	Taiwan	6.30
TENCENT HOLDINGS	Technology	China	4.31
Samsung Electronics Co Ltd	Technology	South Korea	4.01
ALIBABA GROUP HOLDING	Retail	China	2.68
AIA GROUP	Insurance	Hong Kong	2.02
Reliance Industries Ltd	Energy	India	1.63
HDFC Bank Ltd	Banks	India	1.35
MEITUAN	Technology	China	1.21
CHINA CONSTRUCTION BANK CORP H	Banks	China	1.04
Infosys Ltd	Technology	India	0.95

[5] Based on the composition as of Apr. 28, 2023