

# ISTOXX® ASIA/PACIFIC AND SOUTH KOREA TOTAL MARKET INDEX

## Index description

The iSTOXX Asia/Pacific and South Korea Total Market Index (TMI) represents the developed markets in the Asia/Pacific region as well as South Korea, covering approximately 95% of the free-float market capitalization of the respective investable stock universes with a variable number of components. The developed Asia/Pacific region is comprised of Australia, Hong Kong, Japan, New Zealand, and Singapore.

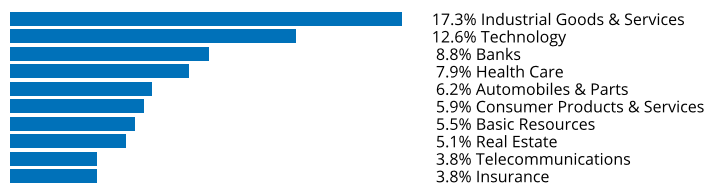
## Key facts

- » 95% coverage of the free-float market cap of the respective investable stock universe per country
- » Strictly rules-based, objective and transparent index composition
- » Weighted by free-float market cap

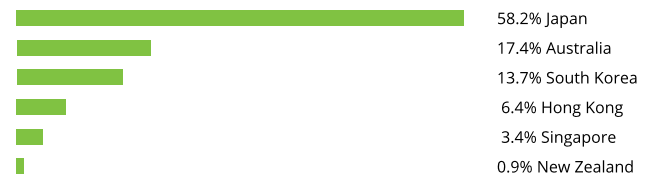
## Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
iSTOXX Asia/Pacific and South Korea Total Market Index	10,515.5	8,307.1	2.6	0.4	282.2	0.0	3.4	0.0	2.7
STOXX Global Total Market Index	85,125.7	71,866.5	6.4	0.7	2,903.0	0.0	4.0	0.0	2.5

## Supersector weighting (top 10)



## Country weighting



## Risk and return figures<sup>1</sup>

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Asia/Pacific and South Korea Total Market Index	3.6	8.0	12.2	16.7	11.2	N/A	N/A	12.1	5.2	2.1
STOXX Global Total Market Index	5.9	14.0	17.7	39.9	49.2	N/A	N/A	17.9	11.9	8.4
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
iSTOXX Asia/Pacific and South Korea Total Market Index	13.9	13.1	16.3	15.6	16.3	N/A	N/A	0.5	0.3	0.2
STOXX Global Total Market Index	10.4	11.5	15.8	15.0	17.5	N/A	N/A	0.9	0.8	0.5
Index to benchmark	Correlation					Tracking error (%)				
iSTOXX Asia/Pacific and South Korea Total Market Index	0.6	0.3	0.4	0.4	0.5	10.6	15.0	17.5	16.4	17.1
Index to benchmark	Beta					Annualized information ratio				
iSTOXX Asia/Pacific and South Korea Total Market Index	0.8	0.3	0.4	0.5	0.5	-2.5	-0.8	-0.4	-0.5	-0.4

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

<sup>2</sup> Based on EURIBOR1M

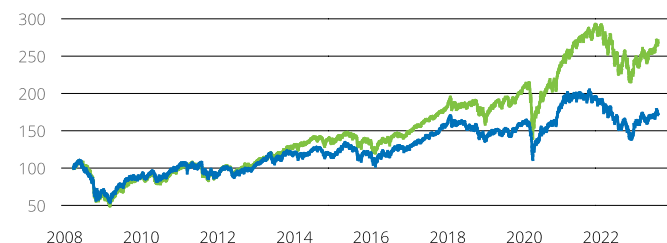
(USD, gross return), all data as of Jun. 30, 2023

## BENCHMARK INDICES

## ISTOXX® ASIA/PACIFIC AND SOUTH KOREA TOTAL MARKET

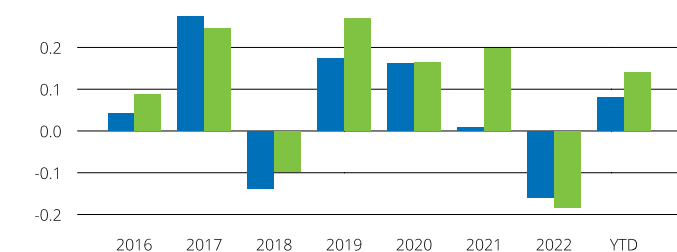
## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
iSTOXX Asia/Pacific and South Korea Total Market Index	5.4	6.7	4.9	6.5	0.8	2.8	0.6	0.0
STOXX Global Total Market Index	-0.9	15.2	13.8	14.5	0.2	2.6	1.3	0.4

Performance and annual returns<sup>4</sup>

— iSTOXX® Asia/Pacific and South Korea Total Market Index

— STOXX® Global Total Market Index



■ iSTOXX® Asia/Pacific and South Korea Total Market Index

■ STOXX® Global Total Market Index

## Methodology

The iSTOXX Asia/Pacific and South Korea Total Market Index comprises all stocks of the eligible countries Total Market Indices. The components are weighted by their free-float market capitalization.

The detailed methodology including the calculation formula can be found in our rulebooks:

[www.stoxx.com/indices/rulebooks.html](http://www.stoxx.com/indices/rulebooks.html)

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0433327050	ISXAPKGR		.ISXAPKGR
Net Return EUR	CH0433327035	ISXAPKR		.ISXAPKR
Price EUR	CH0433327068	ISXAPKP		.ISXAPKP
Gross Return USD	CH0433327043	ISXAPKGV		.ISXAPKGV
Net Return USD	CH0433327027	ISXAPKV		.ISXAPKV
Price USD	CH0433327076	ISXAPKL		.ISXAPKL

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://www.stoxx.com/data/vendor_codes.html)

## Quick facts

Weighting	Free-float market cap
Cap factor	No
No. of components	Variable
Review frequency	Quarterly
Calculation/distribution	dayend
Calculation hours	18:00:00 18:00:00
Base value/base date	100 as of Jan. 31, 2011
History	Daily available since Mar. 25, 2008
Inception date	Sep. 05, 2018

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

## CONTACT DETAILS

STOXX customer support | P +41 43 430 7272 | [customersupport@stoxx.com](mailto:customersupport@stoxx.com) | <https://qontigo.com/support/>

## DISCLAIMER

STOXX, Deutsche Boerse Group (DBAG) and their 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 index data and exclude any liability in connection therewith. STOXX, DBAG and their 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 STOXX, DBAG or their licensors, research partners or data providers on the merits of that company. Financial instruments based on the STOXX® indices, DAX® indices or on any other indices supported by STOXX are in no way sponsored, endorsed, sold or promoted by STOXX, DBAG or their licensors, research partners or data providers.

## 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.

<sup>3</sup> gr. div. yield is calculated as gr. return index return minus price index return

<sup>4</sup> STOXX data from Mar. 25, 2008 to Jun. 30, 2023

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

## ISTOXX® ASIA/PACIFIC AND SOUTH KOREA TOTAL MARKET INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
Samsung Electronics Co Ltd	Technology	South Korea	3.40
Toyota Motor Corp.	Automobiles & Parts	Japan	2.38
BHP GROUP LTD.	Basic Resources	Australia	1.83
AIA GROUP	Insurance	Hong Kong	1.41
SONY GROUP CORP.	Consumer Products & Services	Japan	1.36
Commonwealth Bank of Australia	Banks	Australia	1.35
Keyence Corp.	Industrial Goods & Services	Japan	1.17
CSL Ltd.	Health Care	Australia	1.07
Mitsubishi UFJ Financial Group	Banks	Japan	1.07
Mitsubishi Corp.	Industrial Goods & Services	Japan	0.84

<sup>5</sup> Based on the composition as of Jun. 30, 2023

---