STOXX INDICES

STOXX® ASIA AC LARGE CAP INDEX

Index description

The STOXX Asia AC Large Cap Index is a broad market cap weighted index designed to represent the performance of the Large Cap companies from Asia covering approximately 70% of investable market capitalization. STOXX Asia AC Large 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.
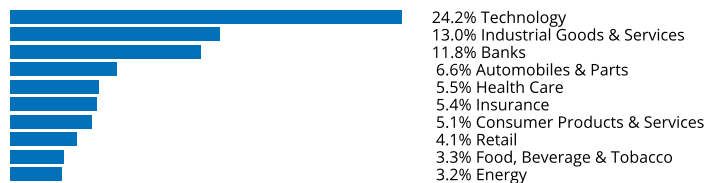
Key facts

»Broad, yet liquid coverage of Large 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.

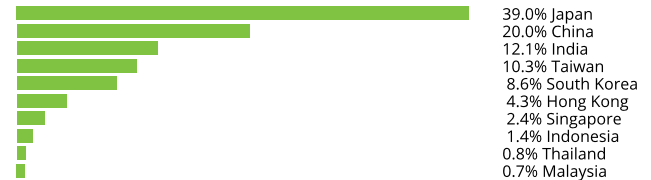»Its countries follow the STOXX World Country classification framework.

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 Large Cap Index	12,729.1	8,693.2	9.3	2.5	449.0	0.0	5.2	0.0	5.5
STOXX World AC Large Cap Index	64,287.6	54,718.6	33.3	8.1	2,903.0	0.0	5.3	0.0	2.9

Supersector weighting (top 10)

24.2% Technology
13.0% Industrial Goods & Services
11.8% Banks
6.6% Automobiles & Parts
5.5% Health Care
5.4% Insurance
5.1% Consumer Products & Services
4.1% Retail
3.3% Food, Beverage & Tobacco
3.2% Energy

Country weighting

39.0% Japan
20.0% China
12.1% India
10.3% Taiwan
8.6% South Korea
4.3% Hong Kong
2.4% Singapore
1.4% Indonesia
0.8% Thailand
0.7% Malaysia

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 Large Cap Index	3.5	7.4	6.4	9.9	13.1	N/A	N/A	6.3	3.2	2.5
STOXX World AC Large Cap Index	5.7	15.3	17.9	38.7	54.6	N/A	N/A	17.8	11.5	9.1
Index volatility and risk			Annualized volatility (%)					Annualized Sharpe ratio[2]		
STOXX Asia AC Large Cap Index	12.6	12.3	15.8	15.9	16.0	N/A	N/A	0.2	0.2	0.2
STOXX World AC Large Cap Index	10.5	11.2	15.3	14.9	17.4	N/A	N/A	0.9	0.7	0.5
Index to benchmark			Correlation					Tracking error (%)		
STOXX Asia AC Large Cap Index	0.7	0.4	0.4	0.5	0.5	8.2	13.4	17.4	15.7	16.3
Index to benchmark			Beta					Annualized information ratio		
STOXX Asia AC Large Cap Index	0.9	0.4	0.4	0.5	0.5	-3.0	-1.1	-0.7	-0.6	-0.5

[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on EURIBOR1M

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

STOXX Ltd. is part of Qontigo

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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 Large Cap Index	14.8	14.0	13.6	13.6	1.5	2.4	0.9	3.8
STOXX World AC Large Cap Index	20.4	17.8	19.0	17.6	0.1	2.6	1.8	14.8

Performance and annual returns[4]

— STOXX® Asia AC Large Cap Index — STOXX® World AC Large Cap Index

■ STOXX® Asia AC Large Cap Index ■ STOXX® World AC Large Cap Index
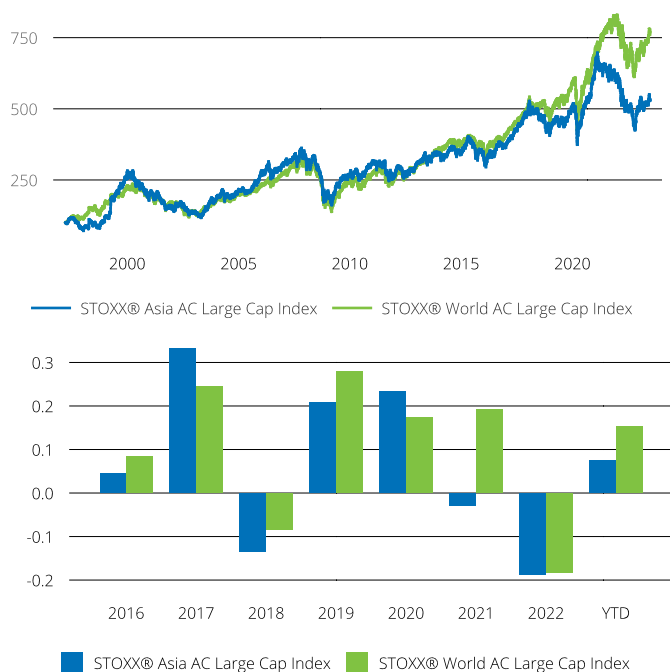
Methodology

The STOXX Asia AC Large Cap Index is a broad market cap weighted index designed to represent the performance of the Large Cap companies from Asia covering approximately 70% of investable market capitalization. STOXX Asia AC Large 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	CH1213340115	SWALCGR		.SWALCGR
Net Return	EUR	CH1213340107	SWALCR		.SWALCR
Price	EUR	CH1213340123	SWALCP		.SWALCP
Gross Return	USD	CH1213340081	SWALCGV		.SWALCGV
Net Return	USD	CH1213340073	SWALCV		.SWALCV
Price	USD	CH1213340099	SWALCL		.SWALCL

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.

[3] gr. div. yield is calculated as gr. return index return minus price index return
[4] STOXX data from Mar. 21, 1997 to Jun. 30, 2023

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

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
TSMC	Technology	Taiwan	5.16
Samsung Electronics Co Ltd	Technology	South Korea	3.25
TENCENT HOLDINGS	Technology	China	3.06
Toyota Motor Corp.	Automobiles & Parts	Japan	2.27
ALIBABA GROUP HOLDING	Retail	China	2.19
Reliance Industries Ltd	Energy	India	1.41
AIA GROUP	Insurance	Hong Kong	1.35
SONY GROUP CORP.	Consumer Products & Services	Japan	1.30
Keyence Corp.	Industrial Goods & Services	Japan	1.12
Mitsubishi UFJ Financial Group	Banks	Japan	1.02

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