

STOXX® EAST ASIA 1800 EX JAPAN INDEX

Index description

STOXX calculates several ex region, ex country and ex sector indices. This means that from the main index a specific region, country or sector is excluded. The sector classification is based on ICB Classification (www.icbenchmark.com.) Some examples:

- a) Blue-chip ex sector: the EURO STOXX 50 ex Financial Index excludes all companies assigned to the ICB code 8000
- b) Benchmark ex region: the STOXX Global 1800 ex Europe Index excludes all companies from Europe
- c) Benchmark ex country: the STOXX Europe 600 ex UK Index excludes companies from the United Kingdom
- d) Size ex sector: the STOXX Europe Large 200 ex Banks Index excludes all companies assigned to the ICB code 8300

Key facts

- » Transparent and rules-based methodology
- » Buffer rule aims to reduce turnover
- » Weighted by free-float market cap

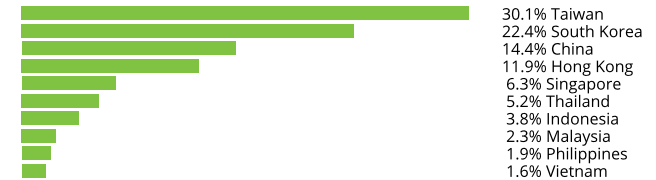
Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX East Asia 1800 ex Japan Index	6,542.9	4,216.1	4.2	1.4	449.0	0.3	10.6	0.0	5.4
STOXX East Asia 1800 Index	12,047.4	8,873.7	4.9	1.6	449.0	0.3	5.1	0.0	3.6

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 East Asia 1800 ex Japan Index	1.7	7.3	3.9	19.5	15.2	N/A	N/A	3.9	6.2	2.9
STOXX East Asia 1800 Index	2.9	9.6	10.5	17.7	14.2	N/A	N/A	10.6	5.6	2.7
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX East Asia 1800 ex Japan Index	11.6	13.4	17.2	16.3	17.5	N/A	N/A	0.0	0.4	0.2
STOXX East Asia 1800 Index	11.8	12.0	15.1	14.8	15.4	N/A	N/A	0.5	0.4	0.2
Index to benchmark	Correlation					Tracking error (%)				
STOXX East Asia 1800 ex Japan Index	0.7	0.8	0.8	0.8	0.9	8.9	8.6	9.8	8.6	9.2
Index to benchmark	Beta					Annualized information ratio				
STOXX East Asia 1800 ex Japan Index	0.7	0.9	0.9	0.9	1.0	-1.5	-0.5	-0.7	0.0	0.0

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

² Based on EURIBOR1M

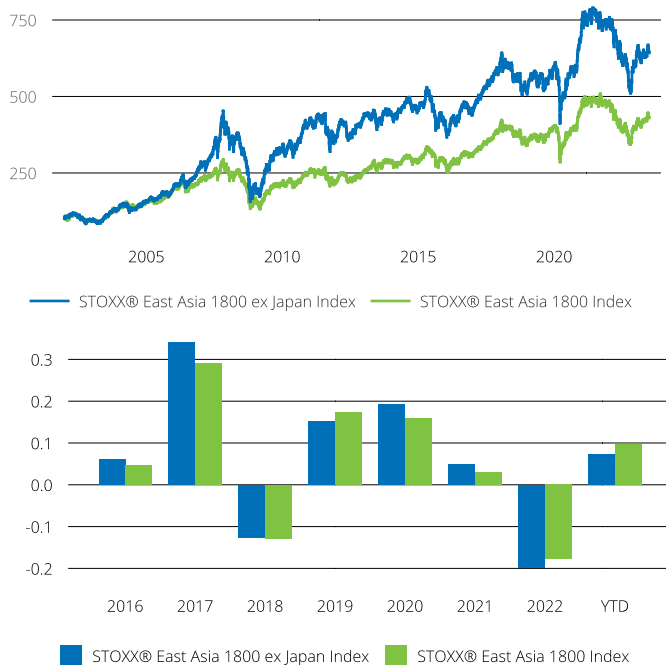
(USD, gross return), all data as of Jun. 30, 2023

BROAD INDICES

STOXX® EAST ASIA 1800 EX JAPAN INDEX

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 East Asia 1800 ex Japan Index	13.1	13.0	11.0	12.1	1.2	3.3	0.7	0.3
STOXX East Asia 1800 Index	14.5	13.9	12.8	13.4	1.3	3.0	0.8	1.7

Performance and annual returns⁴

Methodology

A specific region, country or sector is excluded from the relevant main index. The detailed methodology including the calculation formula can be found in our rulebook : <http://www.stoxx.com/indices/rulebooks.html>

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0149415041	SXEAXJGR	SXEAXJGR INDEX	.SXEAXJGR
Net Return EUR	CH0149415066	SXEAXJR	SXEAXJR INDEX	.SXEAXJR
Net Return EUR	CH0149415066	SXEAXJR	SXEAXJR INDEX	.SXEAXJR
Price EUR	CH0149415082	SXEAXJP	SXEAXJP INDEX	.SXEAXJP
Price EUR	CH0149415082	SXEAXJP	SXEAXJP INDEX	.SXEAXJP
Gross Return USD	CH0149415058	SXEAXJGV	SXEAXJGV INDEX	.SXEAXJGV
Net Return USD	CH0149415074	SXEAXJV	SXEAXJV INDEX	.SXEAXJV
Net Return USD	CH0149415074	SXEAXJV	SXEAXJV INDEX	.SXEAXJV
Price USD	CH0149415090	SXEAXJL	SXEAXJL INDEX	.SXEAXJL
Price USD	CH0149415090	SXEAXJL	SXEAXJL INDEX	.SXEAXJL

Complete list available here: www.stoxx.com/data/vendor_codes.html

Quick facts

Weighting	Free-float market cap
Cap factor	In line with parent index
No. of components	Variable
Review frequency	In line with parent index

To learn more about the inception date, currency versions, 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 | <https://qontigo.com/support/>

DISCLAIMER

STOXX, Deutsche Börse Group 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, Deutsche Börse Group 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, Deutsche Börse Group 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, Deutsche Börse Group 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 a wide range of customization, 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 Dec. 27, 2001 to Jun. 30, 2023

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

STOXX® EAST ASIA 1800 EX JAPAN INDEX

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
TSMC	Technology	Taiwan	10.65
Samsung Electronics Co Ltd	Technology	South Korea	6.69
AIA GROUP	Insurance	Hong Kong	2.78
CHINA CONSTRUCTION BANK CORP H	Banks	China	1.50
SK HYNIX INC	Technology	South Korea	1.12
Hong Kong Exchanges & Clearing	Financial Services	Hong Kong	1.07
Hon Hai Precision Industry Co	Technology	Taiwan	1.04
DBS Group Holdings Ltd.	Banks	Singapore	1.01
PING AN INSUR GP CO. OF CN 'H'	Insurance	China	0.94
ICBC H	Banks	China	0.92

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