STOXX® EMERGING ASIA INDEX

Index description

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

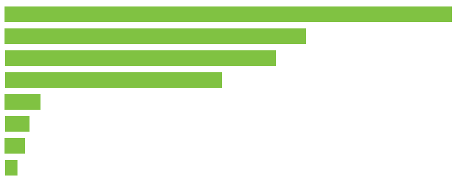
Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Emerging Asia Index	9,538.6	5,485.4	3.4	0.8	440.8	0.0	8.0	0.0	7.3
STOXX Emerging Markets Index	12,498.2	6,840.3	3.6	1.1	440.8	0.0	6.4	0.0	28.9

Supersector weighting (top 10)

33.7% Technology
13.4% Banks
6.5% Industrial Goods & Services
4.8% Retail
4.7% Energy
4.4% Insurance
3.8% Automobiles & Parts
3.5% Consumer Products & Services
3.4% Food, Beverage & Tobacco
3.4% Health Care

Country weighting



33.7% China
22.7% India
20.4% Taiwan
16.3% South Korea
2.7% Indonesia
1.8% Thailand
1.5% Malaysia
0.9% Philippines

Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Emerging Asia Index	-0.4	2.1	-6.8	12.5	2.5	N/A	N/A	-6.8	4.0	0.5
STOXX Emerging Markets Index	-1.0	1.7	-7.5	10.3	-2.2	N/A	N/A	-7.5	3.3	-0.5
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
STOXX Emerging Asia Index	9.6	14.2	18.5	18.4	18.6	N/A	N/A	-0.4	0.2	0.0
STOXX Emerging Markets Index	8.6	12.3	16.3	17.2	17.9	N/A	N/A	-0.5	0.2	-0.0
Index to benchmark	**Correlation**					**Tracking error (%)**				
STOXX Emerging Asia Index	1.0	1.0	1.0	1.0	1.0	2.3	3.1	3.8	3.7	4.0
Index to benchmark	**Beta**					**Annualized information ratio**				
STOXX Emerging Asia Index	1.1	1.1	1.1	1.1	1.0	3.1	0.4	0.3	0.2	0.2

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

(USD, gross return), all data as of May 31, 2023

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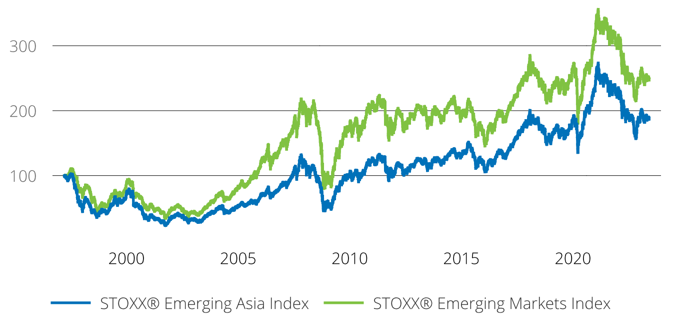
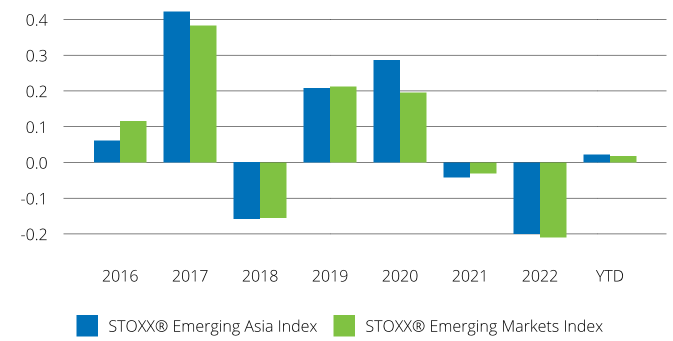
Fundamentals (for last 12 months)

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 Emerging Asia Index	14.0	13.2	12.3	12.4	1.5	2.1	0.7	0.9
STOXX Emerging Markets Index	12.8	12.5	11.5	11.9	1.5	2.7	0.7	1.0

Performance and annual returns[4]





Methodology

The STOXX Emerging Asia Index is a broad market cap weighted index designed to represent the performance of the Large and Mid Cap companies from Emerging Asia covering approximately 85% of investable market capitalization. STOXX Emerging Asia 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 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	CH1213335891	SWEAGR		.SWEAGR
Net Return	EUR	CH1213335883	SWEAR		.SWEAR
Price	EUR	CH1213335909	SWEAP		.SWEAP
Gross Return	USD	CH1213335867	SWEAGV		.SWEAGV
Net Return	USD	CH1213335859	SWEAV	SWEAV INDEX	.SWEAV
Price	USD	CH1213335875	SWEAL		.SWEAL

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 May 31, 2023

(USD, gross return), all data as of May 31, 2023

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
TSMC	Technology	Taiwan	8.04
Samsung Electronics Co Ltd	Technology	South Korea	5.05
TENCENT HOLDINGS	Technology	China	4.47
ALIBABA GROUP HOLDING	Retail	China	2.92
Reliance Industries Ltd	Energy	India	1.88
HDFC Bank Ltd	Banks	India	1.47
MEITUAN	Technology	China	1.15
CHINA CONSTRUCTION BANK CORP H	Banks	China	1.14
Infosys Ltd	Technology	India	1.14
ICICI Bank Ltd	Banks	India	1.08

[5] Based on the composition as of May 31, 2023