

# STOXX® ASIA/PACIFIC 50 INDEX

## Index description

The regional blue-chip indices are derived from regional subsets of the STOXX Global 1800 Index. The indices cover the largest supersector leaders of their region in terms of free-float market cap.

## Key facts

» Diversified, as they incorporate a capping factor to ensure that no country/component can dominate the index

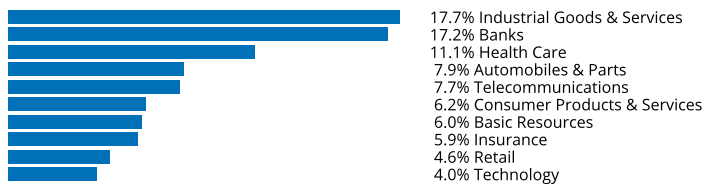
» Buffers are used to achieve the fixed number of components and to maintain stability of the indices by reducing index composition changes

» A fast-exit rule ensures the index accurately represents the performance of only the biggest and most liquid stocks

## 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/Pacific 50 Index	3,005.3	2,709.4	54.2	46.2	169.7	18.6	6.3	0.7	5.2
STOXX Asia/Pacific 600 Index	7,315.5	6,107.9	10.2	4.3	169.7	1.1	2.8	0.0	3.4

## 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
STOXX Asia/Pacific 50 Index	-0.4	3.5	0.1	23.2	19.8	N/A	N/A	0.1	7.3	3.7
STOXX Asia/Pacific 600 Index	-1.1	3.4	-0.2	15.6	7.4	N/A	N/A	-0.2	5.0	1.5
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX Asia/Pacific 50 Index	10.7	14.5	18.4	17.4	17.1	N/A	N/A	-0.1	0.4	0.2
STOXX Asia/Pacific 600 Index	9.4	13.1	16.9	16.1	16.1	N/A	N/A	-0.2	0.3	0.1
Index to benchmark	Correlation					Tracking error (%)				
STOXX Asia/Pacific 50 Index	1.0	1.0	1.0	1.0	1.0	2.8	3.0	2.9	2.8	2.8
Index to benchmark	Beta					Annualized information ratio				
STOXX Asia/Pacific 50 Index	1.1	1.1	1.1	1.1	1.1	2.7	0.2	0.2	0.8	0.8

<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide.

<sup>2</sup> Based on EURIBOR1M

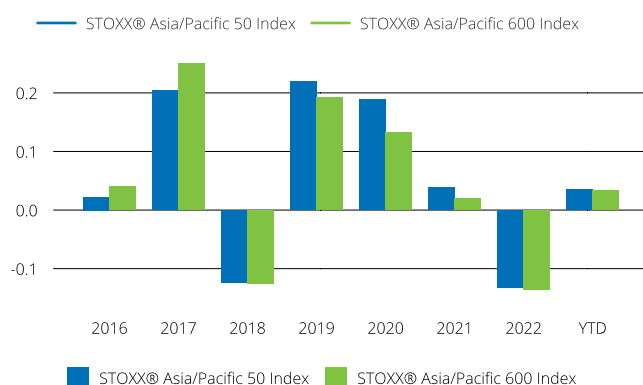
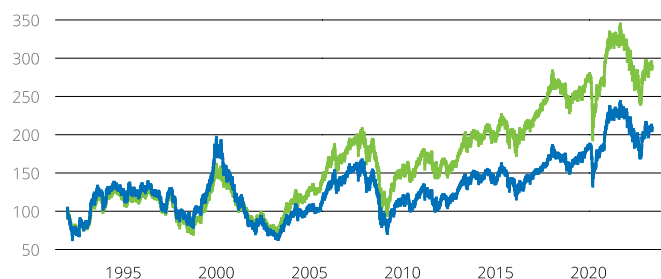
(USD, net return), all data as of May 31, 2023

## BLUE-CHIP INDICES

## STOXX® ASIA/PACIFIC 50 INDEX

## 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
STOXX Asia/Pacific 50 Index	15.5	15.4	14.9	15.4	1.7	2.5	1.6	18.2
STOXX Asia/Pacific 600 Index	15.1	14.4	13.9	14.3	1.4	2.5	1.1	3.4

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

## Methodology

The regional blue-chip indices are derived from the relevant benchmark index: STOXX Europe 50 is selected from the STOXX Europe 600 Index; STOXX Nordic 30 is selected from STOXX Nordic Total Market Index; STOXX Asia/Pacific 50 is selected from the STOXX Asia/Pacific 600 Index; STOXX North America 50 is selected from the STOXX North America 600 Index. The target is to cover the largest supersector leaders from the benchmark index. The detailed methodology including the calculation formula can be found in our rulebook: [www.stoxx.com/indices/rulebooks.html](http://www.stoxx.com/indices/rulebooks.html)

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Net Return EUR	CH0118477337	SX5PR	SX5PR INDEX	.SX5PR
Net Return EUR	CH0118477337	SX5PR	SX5PR INDEX	.SX5PR
Price EUR	CH0118477329	SX5PP	SX5PP INDEX	.SX5PP
Price EUR	CH0118477329	SX5PP	SX5PP INDEX	.SX5PP
Net Return USD	CH0118477352	SX5PV	SX5PU INDEX	.SX5PV
Net Return USD	CH0118477352	SX5PV	SX5PU INDEX	.SX5PV
Price USD	CH0118477345	SX5PL	SX5PL INDEX	.SX5PL
Price USD	CH0118477345	SX5PL	SX5PL INDEX	.SX5PL

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	10%
No. of components	Fixed, number of stocks indicated in index name
Review frequency	Annually (September)

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](mailto:customersupport@stoxx.com) | <https://qontigo.com/support/>

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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 a wide range of customization, in terms of component selection, weighting schemes and personalized calculation methodologies.

<sup>3</sup> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Dec. 31, 1991 to May 31, 2023

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

## STOXX® ASIA/PACIFIC 50 INDEX

Top 10 Components<sup>5</sup>

Company	Supersector	Country	Weight (%)
Toyota Motor Corp.	Automobiles & Parts	Japan	6.26
BHP GROUP LTD.	Basic Resources	Australia	5.08
SONY GROUP CORP.	Consumer Products & Services	Japan	4.38
AIA GROUP	Insurance	Hong Kong	4.15
Commonwealth Bank of Australia	Banks	Australia	3.90
Keyence Corp.	Industrial Goods & Services	Japan	3.70
CSL Ltd.	Health Care	Australia	3.53
Mitsubishi UFJ Financial Group	Banks	Japan	2.97
Nippon Telegraph & Telephone C	Telecommunications	Japan	2.56
Daiichi Sankyo Co. Ltd.	Health Care	Japan	2.34

<sup>5</sup> Based on the composition as of May 31, 2023