**BENCHMARK INDICES**

# STOXX ASIA PACIFIC AC EX CHINA

## Index description

The STOXX Asia Pacific AC ex China Index is a market cap weighted index designed to represent the performance of the Large and Mid Cap companies from Asia Pacific excluding China covering approximately 85% of investable market capitalization. STOXX Asia Pacific AC ex China 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.
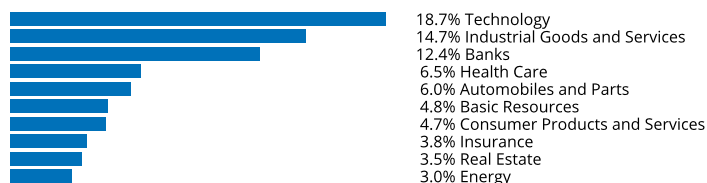
## Key facts

»Broad, yet liquid coverage of Large 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.

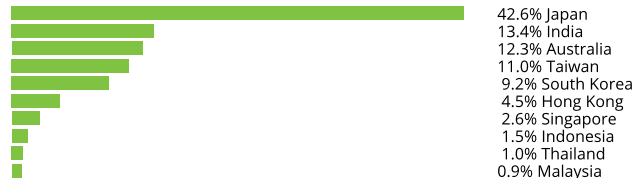»Its countries follow the STOXX World Country classification framework.

## 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 Asia Pacific AC ex China | 13,581.0 | 9,777.7 | 8.3 | 3.5 | 418.5 | 0.0 | 4.3 | 0.0 | 3.8 |
| STOXX World AC | 76,699.0 | 64,695.9 | 17.9 | 3.5 | 2,811.7 | 0.0 | 4.3 | 0.0 | 4.8 |

## Supersector weighting (top 10)



18.7% Technology
14.7% Industrial Goods and Services
12.4% Banks
6.5% Health Care
6.0% Automobiles and Parts
4.8% Basic Resources
4.7% Consumer Products and Services
3.8% Insurance
3.5% Real Estate
3.0% Energy

## Country weighting



42.6% Japan
13.4% India
12.3% Australia
11.0% Taiwan
9.2% South Korea
4.5% Hong Kong
2.6% Singapore
1.5% Indonesia
1.0% Thailand
0.9% 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 Pacific AC ex China | -3.6 | 8.9 | 8.0 | 14.1 | 19.0 | N/A | N/A | 8.0 | 4.5 | 3.5 |
| STOXX World AC | -2.8 | 22.8 | 13.7 | 22.1 | 42.2 | N/A | N/A | 13.7 | 6.8 | 7.3 |
| Index volatility and risk | | | Annualized volatility (%) | | | | | Annualized Sharpe ratio | | |
| STOXX Asia Pacific AC ex China | N/A | N/A | 14.3 | 14.4 | 15.4 | N/A | N/A | 0.4 | 0.3 | 0.2 |
| STOXX World AC | N/A | N/A | 14.5 | 14.8 | 17.4 | N/A | N/A | 0.7 | 0.4 | 0.4 |
| Index to benchmark | | | Correlation | | | | | Tracking error (%) | | |
| STOXX Asia Pacific AC ex China | 0.6 | 0.4 | 0.4 | 0.5 | 0.5 | 10.5 | 12.3 | 15.3 | 14.8 | 16.1 |
| Index to benchmark | | | Beta | | | | | Annualized information ratio | | |
| STOXX Asia Pacific AC ex China | 0.7 | 0.4 | 0.4 | 0.5 | 0.5 | -1.0 | -0.7 | -0.4 | -0.3 | -0.3 |

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

*(USD, net return), all data as of Aug. 31, 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 Pacific AC ex China | 17.5 | 16.9 | 15.4 | 15.9 | 1.6 | 2.3 | 1.1 | 5.2 |
| STOXX World AC | 20.2 | 17.3 | 18.0 | 16.8 | 0.1 | 1.9 | 1.6 | 8.5 |

## Performance and annual returns[4]



— STOXX Asia Pacific AC ex China  — STOXX World AC



■ STOXX Asia Pacific AC ex China  ■ STOXX World AC
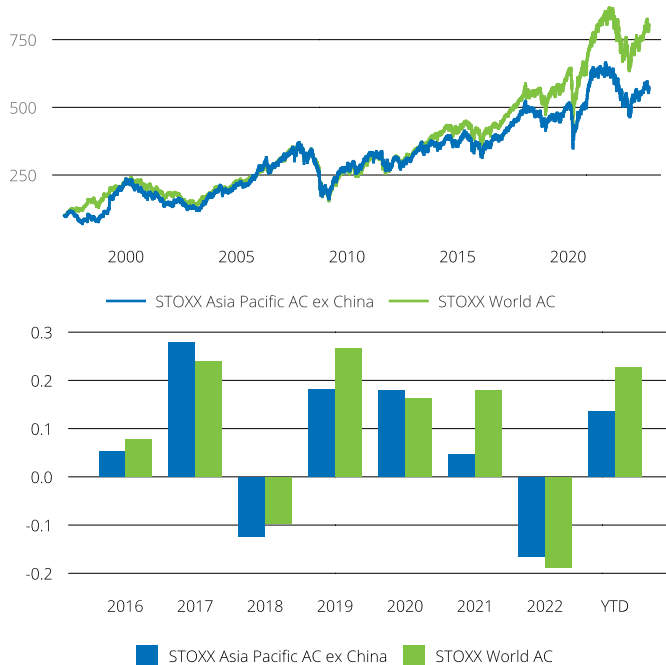
## Methodology

The STOXX Asia Pacific AC ex China Index is a market cap weighted index designed to represent the performance of the Large and Mid Cap companies from Asia Pacific excluding China covering approximately 85% of investable market capitalization. STOXX Asia Pacific AC ex China 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 |
|---|---|---|---|---|---|
| Net Return | EUR | CH1213335586 | SWAPCR | | .SWAPCR |
| Gross Return | EUR | CH1213335594 | SWAPCGR | | .SWAPCGR |
| Price | EUR | CH1213335602 | SWAPCP | | .SWAPCP |
| Net Return | USD | CH1213335552 | SWAPCV | SWAPCV INDEX | .SWAPCV |
| Gross Return | USD | CH1213335560 | SWAPCGV | | .SWAPCGV |
| Price | USD | CH1213335578 | SWAPCL | | .SWAPCL |

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.

**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] Net dividend yield is calculated as net return index return minus price index return
[4] STOXX data from Mar. 21, 1997 to Aug. 31, 2023

*(USD, net return), all data as of Aug. 31, 2023*

**BENCHMARK INDICES**
# STOXX ASIA PACIFIC AC EX CHINA

## Top 10 Components[5]

| Company | Supersector | Country | Weight (%) |
| --- | --- | --- | --- |
| TSMC | Technology | Taiwan | 4.28 |
| Samsung Electronics Co Ltd | Technology | South Korea | 2.67 |
| Toyota Motor Corp. | Automobiles and Parts | Japan | 2.19 |
| BHP GROUP LTD. | Basic Resources | Australia | 1.50 |
| HDFC Bank Ltd | Banks | India | 1.25 |
| Reliance Industries Ltd | Energy | India | 1.18 |
| Commonwealth Bank of Australia | Banks | Australia | 1.14 |
| AIA GROUP | Insurance | Hong Kong | 1.08 |
| SONY GROUP CORP. | Consumer Products and Services | Japan | 1.08 |
| Mitsubishi UFJ Financial Group | Banks | Japan | 0.98 |

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