

STOXX® CHINA ADR TOTAL MARKET INDEX

Index description

The STOXX China ADR Total Market Index represents at least 95% of the free-float market capitalization of ADRs, i.e. American depositary receipts of companies that are not incorporated in China and derive the majority of their revenues from Mainland China. These depositary receipts are quoted in US dollars and are listed on the following exchanges: NYSE and NASDAQ.

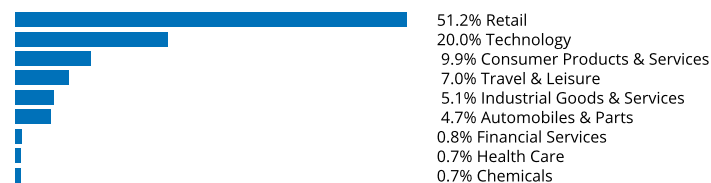
Key facts

- » At least 95% coverage of the free-float market cap for the relevant investable stock universe per region
- » Forms a unique benchmark for a truly global investment approach

Descriptive statistics

| Index | Market cap (EUR bn.) | | Components (EUR bn.) | | | | Component weight (%) | | Turnover (%) |
|------------------------------------|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| STOXX China ADR Total Market Index | 540.4 | 389.2 | 16.2 | 4.9 | 154.6 | 1.1 | 39.7 | 0.3 | 19.9 |
| STOXX China Total Market Index | 1,001.7 | 600.0 | 2.4 | 0.8 | 59.3 | 0.0 | 9.9 | 0.0 | 5.8 |

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 China ADR Total Market Index | -14.2 | -8.4 | -7.9 | -42.5 | -35.0 | N/A | N/A | -7.9 | -17.0 | -8.4 |
| STOXX China Total Market Index | 1.5 | 3.9 | -0.4 | 9.8 | 2.2 | N/A | N/A | -0.4 | 3.2 | 0.4 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX China ADR Total Market Index | 34.7 | 40.9 | 53.2 | 50.8 | 44.4 | N/A | N/A | -0.1 | -0.4 | -0.2 |
| STOXX China Total Market Index | 15.9 | 19.8 | 23.4 | 21.6 | 20.9 | N/A | N/A | -0.0 | 0.1 | 0.1 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX China ADR Total Market Index | 0.5 | 0.5 | 0.4 | 0.4 | 0.4 | 30.8 | 36.0 | 48.4 | 47.1 | 41.0 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX China ADR Total Market Index | 1.1 | 1.0 | 0.9 | 0.9 | 0.8 | -7.9 | -1.1 | -0.2 | -0.5 | -0.2 |

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

² Based on EURIBOR1M

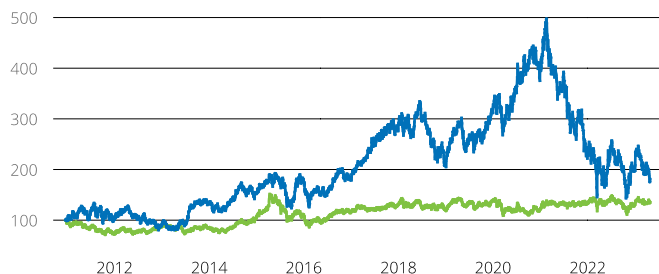
(EUR, gross return), all data as of Apr. 28, 2023

BENCHMARK INDICES

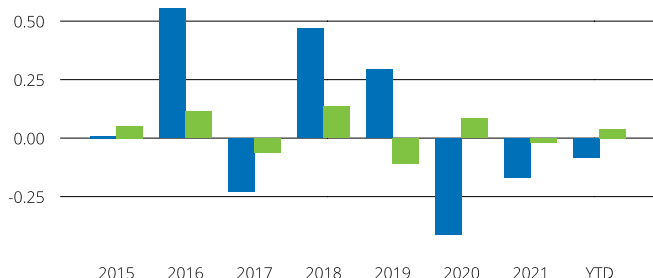
STOXX® CHINA ADR TOTAL MARKET INDEX

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 China ADR Total Market Index | 6.2 | 2.2 | 4.4 | 2.1 | 0.3 | 0.3 | 0.2 | 6.1 |
| STOXX China Total Market Index | 7.6 | 6.8 | 6.9 | 6.7 | 0.7 | 5.4 | 0.2 | 0.0 |

Performance and annual returns⁴

— STOXX® China ADR Total Market Index — STOXX® China Total Market Index



■ STOXX® China ADR Total Market Index ■ STOXX® China Total Market Index

Methodology

The STOXX China ADR Total Market Index covers at least 95% of the free-float market cap of the relevant stock universe. The detailed methodology including the calculation formula can be found in our rulebooks: www.stoxx.com/indices/rulebooks

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|----------|-----------|-----------|
| Gross Return EUR | CH0444755323 | SXCNDTGR | | .SXCNDTGR |
| Net Return EUR | CH0444755430 | SXCNDTR | | .SXCNDTR |
| Price EUR | CH0444755315 | SXCNDTP | | .SXCNDTP |
| Gross Return USD | CH0444755406 | SXCNDTGV | | .SXCNDTGV |
| Net Return USD | CH0444755380 | SXCNDTV | | .SXCNDTV |
| Price USD | CH0444755463 | SXCNDTL | | .SXCNDTL |

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

Quick facts

| | |
|--------------------------|---|
| Weighting | based on free-float market capitalization |
| Cap factor | none |
| No. of components | variable |
| Review frequency | quarterly |
| Calculation/distribution | dayend |
| Calculation hours | 22:15:00 22:15:00 |
| Base value/base date | 100 as of Dec. 17, 2010 |
| Inception date | Nov. 21, 2018 |

To learn more about the inception date, the currency, the 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 Boerse Group (DBAG) 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, DBAG 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, DBAG 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, DBAG 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 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 Dec. 17, 2010 to Apr. 28, 2023

(EUR, gross return), all data as of Apr. 28, 2023

STOXX® CHINA ADR TOTAL MARKET INDEX

Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|------------------------------|------------------------------|----------------|-------------------|
| ALIBABA GROUP ADR | Retail | China | 39.71 |
| JD.COM 'A' ADR | Retail | China | 10.00 |
| PDD HOLDINGS ADR | Technology | China | 8.56 |
| Netease.com ADR | Consumer Products & Services | China | 7.79 |
| Baidu Inc/China ADR | Technology | China | 7.74 |
| TRIP.COM GROUP ADR | Travel & Leisure | China | 4.77 |
| LI AUTO ADR 2 1:2 | Automobiles & Parts | China | 3.36 |
| ZTO EXPRESS (CAYMAN) 'A' ADR | Industrial Goods & Services | China | 2.75 |
| H WORLD GROUP ADR | Travel & Leisure | China | 2.24 |
| New Oriental Educ & Tech ADR | Consumer Products & Services | China | 1.62 |

⁵ Based on the composition as of Apr. 28, 2023
