

STOXX® CHINA A 50 EQUAL WEIGHT INDEX

Index description

The STOXX® China A 50 Equal Weight Index measures the performance of the the same stocks as the standard free-float market cap weighted indices but use a different weighting scheme by attributing to each component the same weight. The index has a fixed number of components and is part of the STOXX blue-chip index family. The index captures about 60% of the free-float market cap of the respective Total Market Index (TMI).

Key facts

- » The reduced importance of single components makes the index performance less dependent on the performance of individual members.
- » Smaller companies are more strongly represented in the STOXX® China A 50 Equal Weight Index than in the parent index

Risk and return figures¹

| Index returns | Return (%) | | | | | Annualized return (%) | | | | |
|-------------------------------------|---------------------------|------|-------|------|------|--------------------------------------|------|-------|------|------|
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| STOXX China A 50 Equal Weight Index | -3.8 | -3.2 | -12.4 | 1.5 | 5.2 | N/A | N/A | -12.6 | 0.5 | 1.0 |
| STOXX China A 50 Index | -3.5 | -3.2 | -11.9 | 1.4 | 13.4 | N/A | N/A | -12.1 | 0.5 | 2.6 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX China A 50 Equal Weight Index | 16.1 | 16.2 | 21.3 | 21.0 | 22.0 | -3.5 | N/A | -0.6 | 0.0 | 0.1 |
| STOXX China A 50 Index | 16.2 | 16.7 | 21.9 | 21.8 | 22.6 | -3.0 | N/A | -0.6 | 0.0 | 0.1 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX China A 50 Equal Weight Index | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 4.3 | 2.9 | 3.1 | 3.6 | 3.4 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX China A 50 Equal Weight Index | 1.0 | 1.0 | 1.0 | 0.9 | 1.0 | -1.1 | -0.1 | -0.2 | -0.1 | -0.5 |

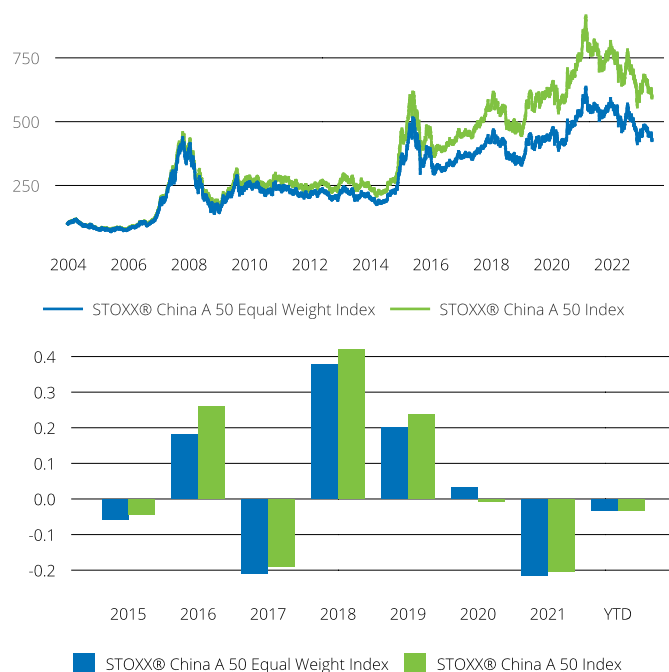
¹ For information on data calculation, please refer to STOXX [calculation reference guide](#).

² Based on EURIBOR1M

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

BLUE-CHIP INDICES

STOXX® CHINA A 50 EQUAL WEIGHT INDEX

Performance and annual returns⁴

Methodology

The index components exactly match the parent index members, e.g. the STOXX® China A 50 Equal Weight Index consists of the same stocks as the STOXX® China A 50 Index. The same weight is attributed to all components each quarter, regardless of their free-float market cap. Extraordinary replacements are added at the same weight as the deleted stock. 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 CNY | CH0209287082 | SXCNEWGC | SXCNEWGC INDEX | .SXCNEWGC |
| Net Return CNY | CH0209287108 | SXCNEWC | SXCNEWC INDEX | .SXCNEWC |
| Net Return CNY | CH0209287108 | SXCNEWC | SXCNEWC INDEX | .SXCNEWC |
| Price CNY | CH0209287124 | SXCNEWN | SXCNEWN INDEX | .SXCNEWN |
| Price CNY | CH0209287124 | SXCNEWN | SXCNEWN INDEX | .SXCNEWN |
| Gross Return EUR | CH0209287199 | SXCNEWGR | | .SXCNEWGR |
| Net Return EUR | CH0209287249 | SXCNEWWR | | .SXCNEWWR |
| Net Return EUR | CH0209287249 | SXCNEWWR | | .SXCNEWWR |
| Price EUR | CH0209287272 | SXCNEWWP | | .SXCNEWWP |
| Price EUR | CH0209287272 | SXCNEWWP | | .SXCNEWWP |

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

Quick facts

| | |
|-------------------|--|
| Weighting | Price-weighted with a weighting factor to achieve an equal |
| No. of components | Fixed number of components indicated in the index name |
| Review frequency | In line with the 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

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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.

⁴ STOXX data from Dec. 22, 2003 to Apr. 28, 2023

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

STOXX® CHINA A 50 EQUAL WEIGHT INDEX

Top 10 Components⁴

| Company | Supersector | Country | Weight (%) |
|--------------------------------|-------------|---------|------------|
| JIANGSU HENGRUI PHARM.'A' | Oil & Gas | null | 2.37 |
| AGRICULTURAL BANK OF CHINA 'A' | Oil & Gas | null | 2.31 |
| PING AN INSUR GP CO. OF CN 'A' | Oil & Gas | null | 2.26 |
| ZIJIN MINING GROUP 'A' | Oil & Gas | null | 2.26 |
| China State Con 'A' | Oil & Gas | null | 2.26 |
| BANK OF COMMS.'A' | Oil & Gas | null | 2.24 |
| BANK OF JIANGSU 'A' | Oil & Gas | null | 2.19 |
| INDSTR & COML.BK.OF CHINA 'A' | Oil & Gas | null | 2.19 |
| MIDEA GROUP 'A' | Oil & Gas | null | 2.19 |
| S.F. Holding 'A' | Oil & Gas | null | 2.19 |

⁴ Based on the composition as of Apr. 28, 2023