

STOXX® HONG KONG SMALL CAP INDEX

Index description

The STOXX Hong Kong Small Cap Index is a broad market cap weighted index designed to represent the performance of the Small Cap companies from Hong Kong covering approximately 15% of investable market capitalization. STOXX Hong Kong Small Cap 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.

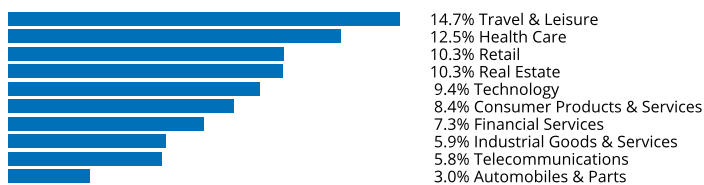
Key facts

- »Broad, yet liquid coverage of Small 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 Hong Kong Small Cap Index	166.1	78.9	0.5	0.3	5.8	0.0	7.3	0.0	23.7
STOXX Developed World Small Cap Index	9,087.1	7,619.4	1.6	0.8	21.1	0.0	0.3	0.0	6.5

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 Hong Kong Small Cap Index	7.9	2.6	6.1	-1.9	-16.4	N/A	N/A	6.1	-0.6	-3.5
STOXX Developed World Small Cap Index	5.2	13.9	9.5	32.8	29.8	N/A	N/A	9.5	9.9	5.3
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Hong Kong Small Cap Index	15.4	18.4	24.1	23.4	22.1	N/A	N/A	0.1	-0.0	-0.2
STOXX Developed World Small Cap Index	13.0	15.0	19.0	18.3	20.5	N/A	N/A	0.4	0.5	0.3
Index to benchmark	Correlation					Tracking error (%)				
STOXX Hong Kong Small Cap Index	0.3	0.3	0.2	0.3	0.4	16.7	19.3	27.4	25.2	24.2
Index to benchmark	Beta					Annualized information ratio				
STOXX Hong Kong Small Cap Index	0.4	0.4	0.3	0.4	0.4	1.8	-1.0	-0.2	-0.5	-0.5

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

² Based on EURIBOR1M

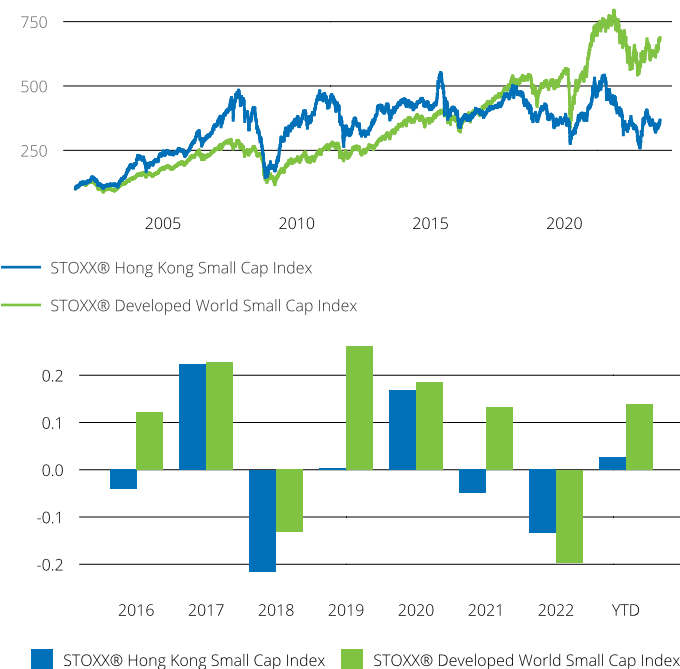
(USD, gross return), all data as of Jul. 31, 2023

STOXX INDICES

STOXX® HONG KONG SMALL CAP 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 Hong Kong Small Cap Index	55.0	13.8	11.1	11.1	0.9	3.6	1.4	25.2
STOXX Developed World Small Cap Index	34.6	19.3	13.0	14.5	1.8	2.3	1.0	9.0

Performance and annual returns⁴

Methodology

The STOXX Hong Kong Small Cap Index is a broad market cap weighted index designed to represent the performance of the Small Cap companies from Hong Kong covering approximately 15% of investable market capitalization. STOXX Hong Kong Small Cap 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
Gross Return EUR	CH1213345486	SWHKSCGR		.SWHKSCGR
Net Return EUR	CH1213345478	SWHKSCR		.SWHKSCR
Price EUR	CH1213345494	SWHKSCP		.SWHKSCP
Gross Return USD	CH1213345452	SWHKSCGV		.SWHKSCGV
Net Return USD	CH1213345445	SWHKSCV	SWHKSCV INDEX	.SWHKSCV
Price USD	CH1213345460	SWHKSCL		.SWHKSCL

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 September. 24, 2001
History	Available from Sep. 24, 2001
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.

CONTACT DETAILS

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DISCLAIMER

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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 Sep. 24, 2001 to Jul. 31, 2023

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

STOXX® HONG KONG SMALL CAP INDEX

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
MOG DIGITECH HOLDINGS	Retail	Hong Kong	7.29
FUTU HOLDINGS ADR	Financial Services	Hong Kong	5.46
ASMP.T	Technology	Hong Kong	3.82
MELCO RESORTS ENTERTAIN ADR	Travel & Leisure	Hong Kong	3.62
AKESO	Health Care	Hong Kong	2.91
MINIH GROUP	Automobiles & Parts	Hong Kong	2.88
PCCW	Telecommunications	Hong Kong	2.54
MicroPort Scien.	Health Care	Hong Kong	2.36
Bank of East Asia Ltd.	Banks	Hong Kong	2.25
NWS HOLDINGS	Construction & Materials	Hong Kong	2.22

⁵ Based on the composition as of Jul. 31, 2023
