

# STOXX® CHINA A 900 INDEX

## Index description

STOXX global benchmark indices provide a broad yet liquid representation of different regions and countries. The indices are derived from their respective Total Market Index (TMI). They are weighted according to free-float market cap and cover about 95% of the free-float market cap of the relevant region or country.

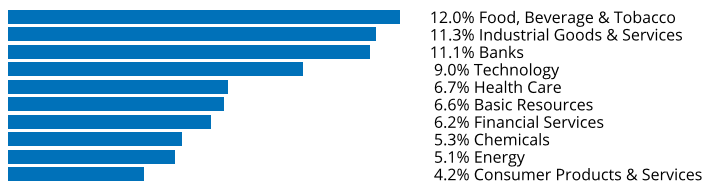
## Key facts

- » Broad and liquid benchmarks for market regions and countries worldwide
- » Broad number of components
- » Serve as benchmarks for their respective regions/actively managed funds
- » Serve as an underlying for a variety of financial products, are used for academic research and receive wide media coverage

## Descriptive statistics

Index	Market cap (CNY bn.)		Components (CNY bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX China A 900 Index	50,532.5	24,096.5	26.8	13.3	1085.3	5.5	4.5	0.0	8.0
STOXX China A Total Market Index	61,511.8	29,394.2	11.9	4.5	1,085.3	0.5	3.7	0.0	6.2

## 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 China A 900 Index	4.7	5.6	-2.0	-5.5	27.2	N/A	N/A	-2.0	-1.9	5.0
STOXX China A Total Market Index	4.2	6.0	-1.4	-2.1	29.2	N/A	N/A	-1.4	-0.7	5.3
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX China A 900 Index	14.6	12.4	14.7	16.9	19.5	N/A	N/A	-0.3	-0.1	0.2
STOXX China A Total Market Index	13.7	12.0	14.5	16.5	19.3	N/A	N/A	-0.3	-0.0	0.3
Index to benchmark	Correlation					Tracking error (%)				
STOXX China A 900 Index	1.0	1.0	1.0	1.0	1.0	1.4	1.6	1.8	1.9	1.9
Index to benchmark	Beta					Annualized information ratio				
STOXX China A 900 Index	1.1	1.0	1.0	1.0	1.0	3.8	-0.4	-0.3	-0.6	-0.2

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

<sup>2</sup> Based on EURIBOR1M

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

## BROAD INDICES

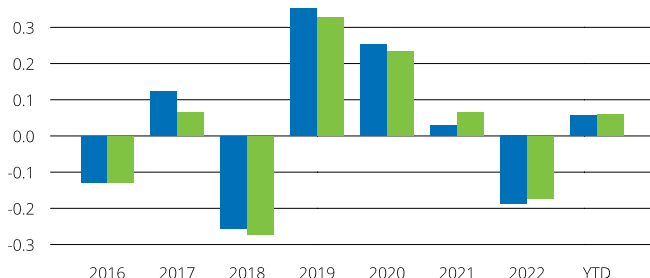
## STOXX® CHINA A 900 INDEX

## 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 China A 900 Index	16.2	12.6	13.8	12.4	1.5	2.4	1.1	62.3
STOXX China A Total Market Index	19.7	12.9	14.7	12.7	1.6	2.2	1.1	58.8

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

— STOXX® China A 900 Index — STOXX® China A Total Market Index



■ STOXX® China A 900 Index ■ STOXX® China A Total Market Index

## Methodology

The universe is the relevant Total Market Index (TMI). All stocks in the index universe are ranked by free-float market cap to produce the index selection list. Target coverage: 95% of the free-float market cap of the index universe. 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
Gross Return CNY	CH0198387760	SXCNA9GC		.SXCNA9GC
Net Return CNY	CH0198387737	SXCNA9C	SXCNA9C INDEX	.SXCNA9C
Net Return CNY	CH0198387737	SXCNA9C	SXCNA9C INDEX	.SXCNA9C
Price CNY	CH0198387703	SXCNA9N		.SXCNA9N
Price CNY	CH0198387703	SXCNA9N		.SXCNA9N
Gross Return EUR	CH0198387745	SXCNA9GR		.SXCNA9GR
Net Return EUR	CH0198387711	SXCNA9R		.SXCNA9R
Net Return EUR	CH0198387711	SXCNA9R		.SXCNA9R
Price EUR	CH0198387687	SXCNA9P		.SXCNA9P
Price EUR	CH0198387687	SXCNA9P		.SXCNA9P

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	20%
No. of components	Fixed component (exact number indicated in index name)
Review frequency	Quarterly, in Mar., Jun., Sep., Dec.

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.

<sup>3</sup> gr. div. yield is calculated as gr. return index return minus price index return

<sup>4</sup> STOXX data from Dec. 22, 2003 to Jul. 31, 2023

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

## STOXX® CHINA A 900 INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
Moutai 'A'	Food, Beverage & Tobacco	China	4.50
PING AN INSUR GP CO. OF CN 'A'	Insurance	China	2.04
CHINA MERCHANTS BANK 'A'	Banks	China	1.97
Wuliangye 'A'	Food, Beverage & Tobacco	China	1.32
MIDEA GROUP 'A'	Consumer Products & Services	China	1.19
Ind Bank 'A'	Banks	China	1.12
CHINA YANGTZE PWR. 'A'	Utilities	China	1.08
BYD 'A'	Automobiles & Parts	China	1.02
CITIC Securities 'A'	Financial Services	China	0.93
JIANGSU HENGRUI PHARM.'A'	Health Care	China	0.90

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

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