STOXX® CHINA RED CHIPS TOTAL MARKET INDEX

Index description

The STOXX Total Market Indices (TMI) cover 95% of the free-float market cap of the relevant investable stock universe by region or country. The STOXX Global TMI serves as the basis for all regional and country TMI indices.
All TMI indices offer exposure to global equity markets with the broadest diversification within the STOXX equity universe in terms of regions, currencies and sectors.

Key facts

» With 95% coverage of the free-float market cap of the relevant investable stock universe per region, the index forms a unique benchmark for a truly global investment approach

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 China Red Chips Total Market Index	336.9	125.0	2.0	1.0	13.4	0.1	10.7	0.1	15.0
STOXX China Total Market Index	1,049.3	640.4	2.6	0.8	56.8	0.0	8.9	0.0	6.8

Supersector weighting (top 10)

28.8% Real Estate
13.5% Industrial Goods & Services
13.0% Utilities
9.5% Technology
8.8% Food, Beverage & Tobacco
8.7% Banks
4.2% Energy
3.5% Health Care
2.2% Construction & Materials
2.1% Basic Resources

Country weighting

100.0% China

Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX China Red Chips Total Market Index	5.1	2.8	2.8	1.7	-3.9	N/A	N/A	2.8	0.6	-0.8
STOXX China Total Market Index	5.0	7.7	6.2	7.5	0.2	N/A	N/A	6.2	2.5	0.0
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio[2]				
STOXX China Red Chips Total Market Index	23.7	20.4	24.6	22.0	22.2	N/A	N/A	-0.0	0.0	-0.0
STOXX China Total Market Index	22.7	19.7	23.1	20.8	20.9	N/A	N/A	0.1	0.1	-0.0
Index to benchmark	Correlation					Tracking error (%)				
STOXX China Red Chips Total Market Index	1.0	0.9	0.9	0.9	0.9	5.1	7.2	8.0	8.4	7.8
Index to benchmark	Beta					Annualized information ratio				
STOXX China Red Chips Total Market Index	1.0	1.0	1.0	1.0	1.0	0.3	-1.1	-0.4	-0.2	-0.1

[1] For information on data calculation, please refer to STOXX calculation reference guide.
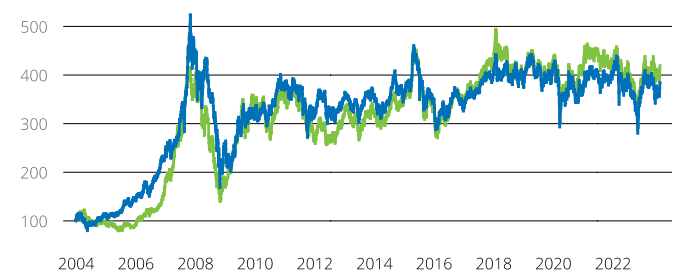[2] Based on EURIBOR1M

(USD, gross return), all data as of Jul. 31, 2023
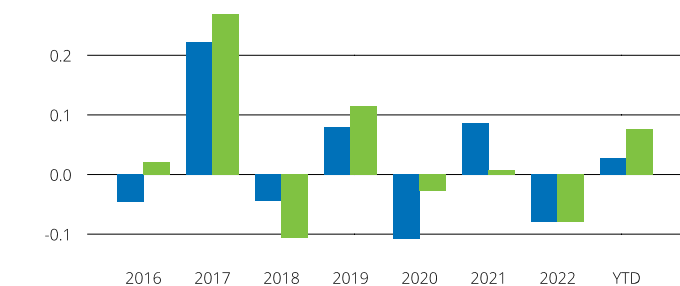
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Fundamentals (for last 12 months)

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 China Red Chips Total Market Index	10.2	8.7	9.0	8.7	0.8	5.2	0.8	0.0
STOXX China Total Market Index	7.1	6.6	6.5	6.4	0.7	5.9	0.2	0.1

Performance and annual returns[4]

— STOXX® China Red Chips Total Market Index   — STOXX® China Total Market Index

■ STOXX® China Red Chips Total Market Index   ■ STOXX® China Total Market Index

Methodology

The STOXX Global TMI Index comprises all shares of the eligible STOXX universe. The other regional TMI indices consist of components of the relevant Total Market Country indices. The detailed methodology including the calculation formula can be found in our rulebook:
www.stoxx.com/indices/rulebooks.html

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH0186067580	SXCNRTGR	SXCNRTGR INDEX	
Net Return	EUR	CH0186068174	SXCNRTR	SXCNRTR INDEX	
Net Return	EUR	CH0186068174	SXCNRTR	SXCNRTR INDEX	
Price	EUR	CH0186068257	SXCNRTP	SXCNRTP INDEX	
Price	EUR	CH0186068257	SXCNRTP	SXCNRTP INDEX	
Gross Return	USD	CH0186068125	SXCNRTGV	SXCNRTGV INDEX	
Net Return	USD	CH0186068224	SXCNRTV	SXCNRTV INDEX	
Net Return	USD	CH0186068224	SXCNRTV	SXCNRTV INDEX	
Price	USD	CH0186068273	SXCNRTL	SXCNRTL INDEX	
Price	USD	CH0186068273	SXCNRTL	SXCNRTL INDEX	

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

Quick facts

Weighting	Free-float market cap
Cap factor	No
No. of components	Variable
Review frequency	Quarterly (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.

[3] gr. div. yield is calculated as gr. return index return minus price index return
[4] STOXX data from Dec. 22, 2003 to Jul. 31, 2023

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

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
China Resources Land Ltd.	Real Estate	China	10.68
BOC Hong Kong (Holdings) Ltd.	Banks	China	8.73
CHINA RESOURCES BEER (HLDG)	Food, Beverage & Tobacco	China	8.00
Lenovo Group Ltd.	Technology	China	7.25
China Overseas Land & Investme	Real Estate	China	6.99
CITIC LTD.	Industrial Goods & Services	China	5.72
China Resources Power Holdings	Utilities	China	3.08
Kunlun Energy Co. Ltd.	Energy	China	2.57
CHINA RESOURCES GAS GP.	Utilities	China	2.46
CHINA RESOURCES MIXC LIFESTYLE	Real Estate	China	2.43

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