

STOXX® CHINA P CHIPS TOTAL MARKET INDEX

Index description

The STOXX China P Chips Total Market Index represents at least 95% of the free-float market capitalization of P Chips, i.e. stocks of companies that are not incorporated in China but derive the majority of their revenues from Mainland China. The stocks are quoted in Hong Kong dollars and are listed on the Hong Kong stock exchange.

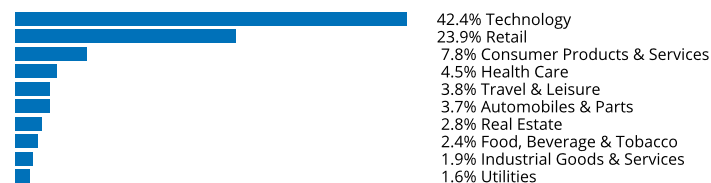
Key facts

- » 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 P Chips Total Market Index	1,474.9	932.1	4.8	0.7	243.7	0.0	26.1	0.0	10.8
STOXX China Total Market Index	1,034.2	627.1	2.5	0.7	63.3	0.0	10.1	0.0	6.8

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 P Chips Total Market Index	3.4	-11.6	-25.7	-42.5	-31.8	N/A	N/A	-25.9	-17.0	-7.5
STOXX China Total Market Index	2.9	2.6	-5.5	8.1	-3.1	N/A	N/A	-5.6	2.6	-0.6
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX China P Chips Total Market Index	32.0	31.6	40.5	41.8	36.9	N/A	N/A	-0.8	-0.4	-0.2
STOXX China Total Market Index	17.5	19.1	22.6	21.2	20.8	N/A	N/A	-0.3	0.1	-0.0
Index to benchmark	Correlation					Tracking error (%)				
STOXX China P Chips Total Market Index	0.8	0.8	0.8	0.7	0.7	20.7	21.4	26.0	31.3	26.4
Index to benchmark	Beta					Annualized information ratio				
STOXX China P Chips Total Market Index	1.6	1.2	1.4	1.4	1.3	0.3	-1.4	-0.8	-0.6	-0.2

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

² Based on EURIBOR1M

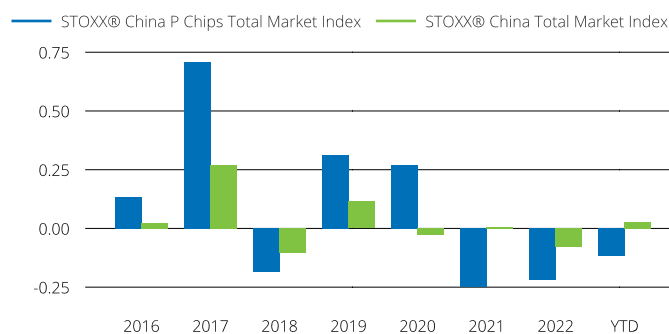
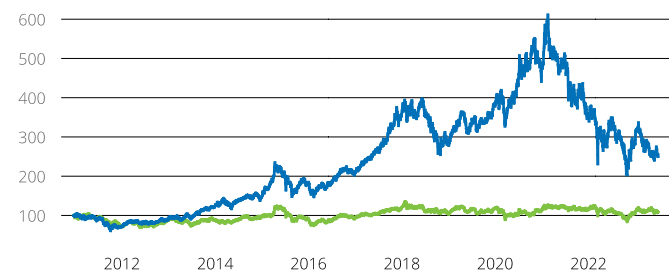
(EUR, gross return), all data as of Jun. 30, 2023

BENCHMARK INDICES

STOXX® CHINA P CHIPS 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 P Chips Total Market Index	28.7	17.6	19.3	15.8	2.3	0.6	1.9	21.2
STOXX China Total Market Index	7.1	6.4	6.4	6.2	0.7	4.4	0.2	0.0

Performance and annual returns⁴

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

Methodology

The STOXX China P Chips 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	CH0444755448	SXCNPTR		.SXCNPTR
Net Return EUR	CH0444755455	SXCNPTR		.SXCNPTR
Price EUR	CH0444755422	SXCNPTR		.SXCNPTR
Gross Return USD	CH0444755349	SXCNPTR		.SXCNPTR
Net Return USD	CH0444755471	SXCNPTR		.SXCNPTR
Price USD	CH0444755414	SXCNPTR		.SXCNPTR

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	18:00:00 18:00:00
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

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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 Dec. 17, 2010 to Jun. 30, 2023

(EUR, gross return), all data as of Jun. 30, 2023

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
TENCENT HOLDINGS	Technology	China	26.15
ALIBABA GROUP HOLDING	Retail	China	18.69
MEITUAN	Technology	China	7.01
JD.COM 'A'	Retail	China	4.11
Baidu Inc	Technology	China	3.76
NetEase Inc	Consumer Products & Services	China	3.48
Trip.com Group Ltd	Travel & Leisure	China	2.10
LI AUTO 'A'	Automobiles & Parts	China	2.10
Kuaishou Technology	Technology	China	1.94
ANTA SPORTS PRODUCTS	Consumer Products & Services	China	1.36

⁵ Based on the composition as of Jun. 30, 2023
