

# STOXX® HONG KONG ALL SHARES 50 INDEX

## Index description

The STOXX Global and Country blue-chip indices are fixed-number indices designed to represent the largest components by free-float market cap of their geographic region defined by the relevant benchmark indices.

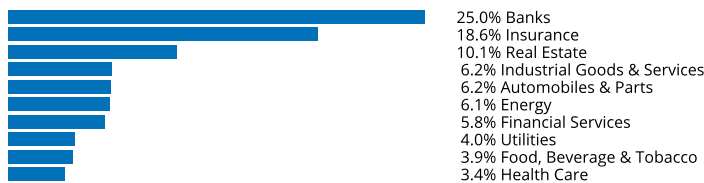
## Key facts

- » Liquid indices, as they cover about 60% of the free-float market cap of the relevant benchmark index
- » The indices are diversified, as they incorporate a capping factor to ensure that no country/component can dominate the index
- » Buffers are used to achieve the fixed number of components and to maintain stability of the indices by reducing index composition changes

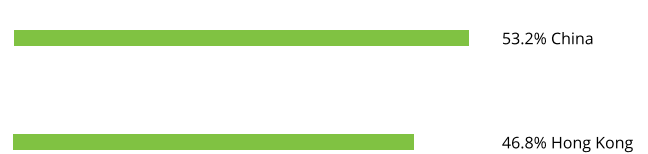
## Descriptive statistics

| 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 All Shares 50 Index  | 1,177.8              | 772.1      | 15.4                 | 10.3   | 77.0    | 2.7      | 10.0                 | 0.3      | 11.2           |
| STOXX Hong Kong All Shares 180 Index | 1,770.0              | 1,072.3    | 6.0                  | 2.4    | 117.3   | 0.7      | 10.9                 | 0.1      | 7.6            |

## 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 Hong Kong All Shares 50 Index  | 3.4                       | -2.2 | -10.4 | -2.1 | -8.0 | N/A                                  | N/A | -10.5 | -0.7 | -1.7 |
| STOXX Hong Kong All Shares 180 Index | 3.5                       | -3.1 | -10.0 | -1.5 | -8.6 | N/A                                  | N/A | -10.1 | -0.5 | -1.8 |
| Index volatility and risk            | Annualized volatility (%) |      |       |      |      | Annualized Sharpe ratio <sup>2</sup> |     |       |      |      |
| STOXX Hong Kong All Shares 50 Index  | 17.8                      | 18.6 | 23.9  | 20.9 | 20.6 | N/A                                  | N/A | -0.5  | -0.0 | -0.1 |
| STOXX Hong Kong All Shares 180 Index | 18.2                      | 18.4 | 23.6  | 21.2 | 20.9 | N/A                                  | N/A | -0.5  | -0.0 | -0.1 |
| Index to benchmark                   | Correlation               |      |       |      |      | Tracking error (%)                   |     |       |      |      |
| STOXX Hong Kong All Shares 50 Index  | 1.0                       | 1.0  | 1.0   | 1.0  | 1.0  | 1.7                                  | 1.5 | 2.1   | 2.6  | 2.4  |
| Index to benchmark                   | Beta                      |      |       |      |      | Annualized information ratio         |     |       |      |      |
| STOXX Hong Kong All Shares 50 Index  | 1.0                       | 1.0  | 1.0   | 1.0  | 1.0  | -0.6                                 | 1.2 | -0.2  | -0.1 | 0.0  |

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

<sup>2</sup> Based on EURIBOR1M

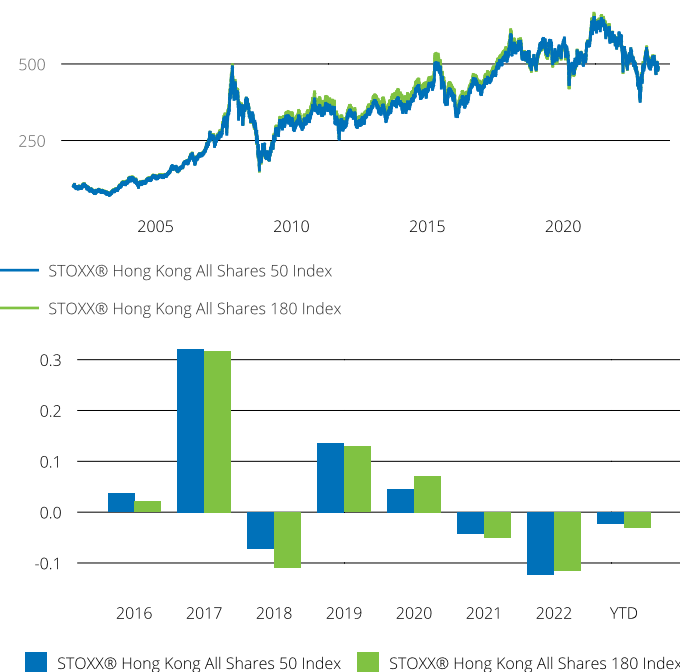
(USD, gross return), all data as of Jun. 30, 2023

## BLUE-CHIP INDICES

## STOXX® HONG KONG ALL SHARES 50 INDEX

## Fundamentals (for last 12 months)

| Index                                | Price/earnings<br>incl. negative |           | Price/earnings<br>excl. negative |           | Price/<br>book | Dividend<br>yield (%) <sup>3</sup> | Price/<br>sales | Price/<br>cash flow |
|--------------------------------------|----------------------------------|-----------|----------------------------------|-----------|----------------|------------------------------------|-----------------|---------------------|
|                                      | Trailing                         | Projected | Trailing                         | Projected | Trailing       | Trailing                           | Trailing        | Trailing            |
| STOXX Hong Kong All Shares 50 Index  | 10.4                             | 9.4       | 9.3                              | 8.9       | 0.9            | 3.2                                | 0.4             | 54.0                |
| STOXX Hong Kong All Shares 180 Index | 11.2                             | 9.7       | 9.6                              | 9.2       | 0.9            | 3.4                                | 0.4             | 0.1                 |

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

## Methodology

The index universe is the relevant benchmark index. To be eligible for inclusion, the three-month average daily trading volume (3-month ADTV) has to be at least 1 million euros. Components are selected on the basis of the free-float market cap and a 10% buffer rule applies for the ranking. If the number of stocks selected is still below the required component count after applying the buffer rules, the largest remaining stocks are selected until there are enough stocks. 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 EUR | CH0198388008 | SXHKA5GR |           | .SXHKA5GR |
| Net Return EUR   | CH0198387984 | SXHKA5R  |           | .SXHKA5R  |
| Net Return EUR   | CH0198387984 | SXHKA5R  |           | .SXHKA5R  |
| Price EUR        | CH0198387968 | SXHKA5P  |           | .SXHKA5P  |
| Price EUR        | CH0198387968 | SXHKA5P  |           | .SXHKA5P  |
| Gross Return USD | CH0198388016 | SXHKA5GV |           | .SXHKA5GV |
| Net Return USD   | CH0198387992 | SXHKA5V  |           | .SXHKA5V  |
| Net Return USD   | CH0198387992 | SXHKA5V  |           | .SXHKA5V  |
| Price USD        | CH0198387976 | SXHKA5T  |           | .SXHKA5T  |
| Price USD        | CH0198387976 | SXHKA5T  |           | .SXHKA5T  |

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  | 10% (EU Enlarged 15: 15%; Eastern Europe 50: the weight of each |
| No. of components   | Fixed, number of stocks indicated in index name                 |
| Review frequency  | Annually in Sep. (Eastern Europe 50 semi-annually in Mar. and   |
| 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 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. 24, 2001 to Jun. 30, 2023

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

## STOXX® HONG KONG ALL SHARES 50 INDEX

Top 10 Components<sup>5</sup>

| <b>Company</b>                 | <b>Supersector</b>  | <b>Country</b> | <b>Weight (%)</b> |
|--------------------------------|---------------------|----------------|-------------------|
| AIA GROUP                      | Insurance           | Hong Kong      | 9.97              |
| CHINA CONSTRUCTION BANK CORP H | Banks               | China          | 8.19              |
| Hong Kong Exchanges & Clearing | Financial Services  | Hong Kong      | 5.82              |
| PING AN INSUR GP CO. OF CN 'H' | Insurance           | China          | 5.15              |
| ICBC H                         | Banks               | China          | 5.04              |
| BANK OF CHINA 'H'              | Banks               | China          | 4.34              |
| BYD 'H'                        | Automobiles & Parts | China          | 4.09              |
| XIAOMI                         | Telecommunications  | Hong Kong      | 2.94              |
| Sun Hung Kai Properties Ltd.   | Real Estate         | Hong Kong      | 2.50              |
| GALAXY ENTERTAINMENT GP.       | Travel & Leisure    | Hong Kong      | 2.27              |

<sup>5</sup> Based on the composition as of Jun. 30, 2023

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