

ISTOXX® CHINA ALL SHARES AM INDEX

Index description

The iSTOXX China All Shares AM Index represents at least 95% of the free-float market capitalization of the accessible market of the China universe covering the portion of China A Shares that is accessible to foreign investors through the Northbound Trading segments of the Shanghai-Hong Kong and Shenzhen-Hong Kong Stock Connect programs, China B Shares, China H Shares, China Red Chips, China P Chips and China ADRs.

Key facts

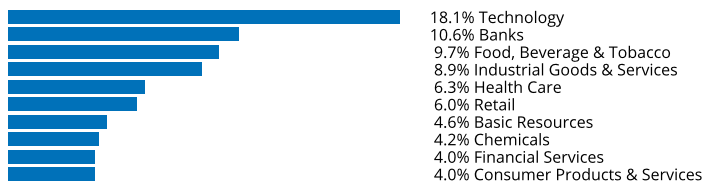
»At least 95% coverage of the free-float market cap of the relevant investable stock universe per Region

»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
iSTOXX China All Shares AM Index	8,190.8	4,084.2	3.7	1.6	245.0	0.0	6.0	0.0	12.1
STOXX China Total Market Index	1,017.3	611.5	2.4	0.7	62.6	0.0	10.2	0.0	5.8

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
iSTOXX China All Shares AM Index	-7.7	-6.4	-12.6	-9.1	-15.2	N/A	N/A	-12.5	-3.1	-3.2
STOXX China Total Market Index	-7.3	-0.3	-5.7	7.9	-12.3	N/A	N/A	-5.8	2.6	-2.6
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
iSTOXX China All Shares AM Index	14.3	16.8	21.4	21.8	21.6	N/A	N/A	-0.6	-0.1	-0.1
STOXX China Total Market Index	21.7	19.6	22.7	21.3	20.8	N/A	N/A	-0.3	0.1	-0.1
Index to benchmark	Correlation					Tracking error (%)				
iSTOXX China All Shares AM Index	0.8	0.8	0.8	0.8	0.8	14.0	11.8	12.9	14.0	13.1
Index to benchmark	Beta					Annualized information ratio				
iSTOXX China All Shares AM Index	0.5	0.7	0.8	0.8	0.8	-0.6	-1.4	-0.7	-0.5	-0.1

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

² Based on EURIBOR1M

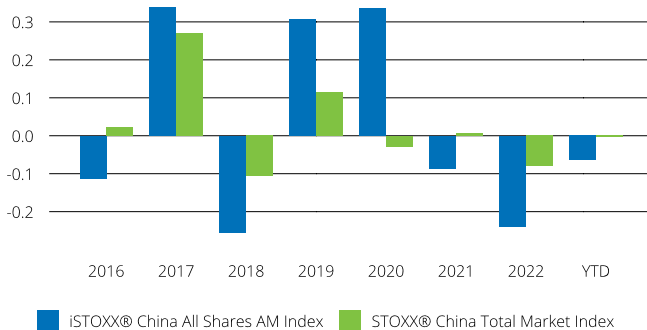
(USD, gross return), all data as of May 31, 2023

ISTOXX INDICES

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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
iSTOXX China All Shares AM Index	11.0	7.4	9.2	7.2	0.9	1.8	0.6	0.4
STOXX China Total Market Index	7.0	6.3	6.4	6.2	0.6	5.1	0.2	0.0

Performance and annual returns⁴

Methodology

The iSTOXX China All Shares AM 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 CNY	CH0444956624	.IXCNAMGC		.IXCNAMGC
Net Return CNY	CH0444956558	.IXCNAMC		.IXCNAMC
Price CNY	CH0444956608	.IXCNAMN		.IXCNAMN
Gross Return EUR	CH0444956566	.IXCNAMGR		.IXCNAMGR
Net Return EUR	CH0444956582	.IXCNAMR		.IXCNAMR
Price EUR	CH0444956632	.IXCNAMP		.IXCNAMP
Gross Return USD	CH0444956590	.IXCNAMGV		.IXCNAMGV
Net Return USD	CH0444956616	.IXCNAMV		.IXCNAMV
Price USD	CH0444956574	.IXCNAML		.IXCNAML

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	22:15:00 22:15:00
Base value/base date	100 as of Dec. 21, 2012
Inception date	Nov. 28, 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. 21, 2012 to May 31, 2023

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

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
TENCENT HOLDINGS	Technology	China	6.00
ALIBABA GROUP ADR	Retail	China	3.92
Moutai 'A'	Food, Beverage & Tobacco	China	3.24
MEITUAN	Technology	China	1.55
CHINA CONSTRUCTION BANK CORP H	Banks	China	1.53
PING AN INSUR GP CO. OF CN 'A'	Insurance	China	1.51
CHINA MERCHANTS BANK 'A'	Banks	China	1.49
Wuliangye 'A'	Food, Beverage & Tobacco	China	0.97
JD.COM 'A' ADR	Retail	China	0.96
CHINA YANGTZE PWR. 'A'	Utilities	China	0.93

⁵ Based on the composition as of May 31, 2023