STOXX INDICES

STOXX® CHINA INDEX

Index description

The STOXX China Index is a broad market cap weighted index designed to represent the performance of the Large and Mid Cap companies from China covering approximately 85% of investable market capitalization. STOXX China Index is suitable for global investment products which include funds, exchange traded funds, and derivatives and can also be used for further building block approach strategies when appropriate. It follows a robust and modular framework which enables investors to utilize this index for a variety of investment objectives whilst using a consistent approach. It is derived from STOXX World Equity Index series and its countries follow the STOXX World Country Classification Framework.
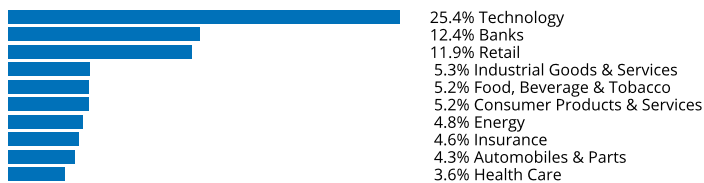
Key facts

»Broad, yet liquid coverage of Large and Mid cap companies that supports clients' global investment decisions whilst avoiding home biases.

»A consistent and transparent methodology which fully embraces global standards of governance.

»Can serve as a basis for numerous derived strategies.

»Constructed using STOXX World Methodology.

»Its countries follow the STOXX World Country classification framework.

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 Index	3,343.8	1,845.5	1.9	0.3	245.0	0.0	13.3	0.0	5.3
STOXX Emerging Markets Index	12,498.3	6,840.4	3.6	1.1	440.8	0.0	6.4	0.0	28.9

Supersector weighting (top 10)

25.4% Technology
12.4% Banks
11.9% Retail
5.3% Industrial Goods & Services
5.2% Food, Beverage & Tobacco
5.2% Consumer Products & Services
4.8% Energy
4.6% Insurance
4.3% Automobiles & Parts
3.6% Health Care

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 Index	-8.1	-8.7	-13.9	-24.0	-29.0	N/A	N/A	-13.9	-8.7	-6.6
STOXX Emerging Markets Index	-1.0	1.6	-7.9	9.2	-3.8	N/A	N/A	-7.9	3.0	-0.8
Index volatility and risk				Annualized volatility (%)					Annualized Sharpe ratio[2]	
STOXX China Index	18.5	23.4	30.2	29.0	26.3	N/A	N/A	-0.5	-0.3	-0.3
STOXX Emerging Markets Index	8.6	12.3	16.3	17.2	17.9	N/A	N/A	-0.6	0.2	-0.0
Index to benchmark				Correlation					Tracking error (%)	
STOXX China Index	0.9	0.9	0.8	0.9	0.9	12.3	14.2	18.5	16.7	14.5
Index to benchmark				Beta					Annualized information ratio	
STOXX China Index	1.9	1.7	1.6	1.4	1.2	-6.7	-1.7	-0.3	-0.6	-0.4

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

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

STOXX Ltd. is part of Qontigo

STOXX INDICES
STOXX® CHINA 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 Index	10.3	8.6	9.1	8.3	1.0	1.8	0.4	0.2
STOXX Emerging Markets Index	12.8	12.5	11.5	11.9	1.5	2.3	0.7	1.0

Performance and annual returns[4]
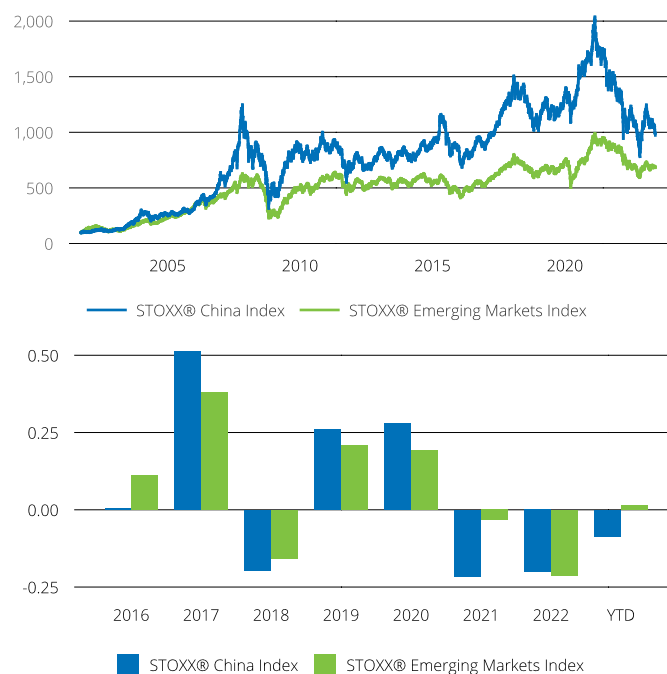
Methodology

The STOXX China Index is a broad market cap weighted index designed to represent the performance of the Large and Mid Cap companies from China covering approximately 85% of investable market capitalization. STOXX China Index is suitable for global investment products which include funds, exchange traded funds, and derivatives and can also be used for further building block approach strategies when appropriate. It follows a robust and modular framework which enables investors to utilize this index for a variety of investment objectives whilst using a consistent approach. It is derived from STOXX World Equity Index series and its countries follow the STOXX World Country Classification Framework.

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH1213333482	SWCNGR		.SWCNGR
Net Return	EUR	CH1213333474	SWCNR		.SWCNR
Price	EUR	CH1213333490	SWCNP		.SWCNP
Gross Return	USD	CH1213333458	SWCNGV		.SWCNGV
Net Return	USD	CH1213333441	SWCNV	SWCNV INDEX	.SWCNV
Price	USD	CH1213333466	SWCNL		.SWCNL

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

Quick facts

Weighting	Free-float market capitalization
Cap factor	N/A
No. of components	Variable
Review frequency	Semi Annual
Calculation/distribution	Realtime 15 sec
Calculation hours	00:00:00 22:15:00
Base value/base date	1000 as of September. 24, 2001
History	Available from Sep. 24, 2001
Inception date	November. 16, 2022

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

CONTACT DETAILS
STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | https://qontigo.com/support/

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] Net dividend yield is calculated as net return index return minus price index return
[4] STOXX data from Sep. 24, 2001 to May 31, 2023

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

STOXX INDICES
STOXX® CHINA INDEX

Top 10 Components[5]

Company	Supersector	Country	Weight (%)
TENCENT HOLDINGS	Technology	China	13.27
ALIBABA GROUP HOLDING	Retail	China	8.69
MEITUAN	Technology	China	3.43
CHINA CONSTRUCTION BANK CORP H	Banks	China	3.39
PING AN INSUR GP CO. OF CN 'H'	Insurance	China	2.15
JD COM 'A'	Retail	China	2.10
ICBC H	Banks	China	2.08
PDD HOLDINGS ADR	Technology	China	1.91
Baidu Inc	Technology	China	1.82
NetEase Inc	Consumer Products & Services	China	1.72

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