

STOXX® CHINA ADR TOTAL MARKET INDEX

Index description

The STOXX China ADR Total Market Index represents at least 95% of the free-float market capitalization of ADRs, i.e. American depositary receipts of companies that are not incorporated in China and derive the majority of their revenues from Mainland China. These depositary receipts are quoted in US dollars and are listed on the following exchanges: NYSE and NASDAQ.

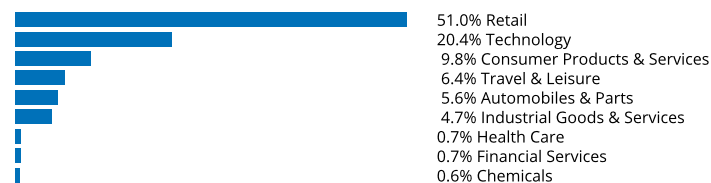
Key facts

- » 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 mn.)		Components (EUR mn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX China ADR Total Market Index	524,662.9	377,308.1	15721.2	4455.2	150332.7	887.0	39.8	0.2	19.9
STOXX China Total Market Index	954,260.5	573,569.7	2285.1	681.6	58,726.1	14.5	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
STOXX China ADR Total Market Index	-3.1	-11.2	-11.8	-46.1	-43.2	N/A	N/A	-11.8	-18.8	-10.8
STOXX China Total Market Index	-4.0	-0.2	-5.3	12.6	-3.9	N/A	N/A	-5.3	4.1	-0.8
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX China ADR Total Market Index	39.7	40.6	50.2	50.8	44.7	N/A	N/A	-0.2	-0.4	-0.3
STOXX China Total Market Index	21.6	20.2	23.4	21.6	21.0	N/A	N/A	-0.2	0.2	-0.0
Index to benchmark	Correlation					Tracking error (%)				
STOXX China ADR Total Market Index	0.4	0.5	0.4	0.4	0.4	38.3	36.3	45.9	47.1	41.2
Index to benchmark	Beta					Annualized information ratio				
STOXX China ADR Total Market Index	0.7	0.9	0.9	0.9	0.8	0.2	-0.8	-0.2	-0.5	-0.3

¹ For information on data calculation, please refer to STOXX calculation reference guide.

² Based on EURIBOR1M

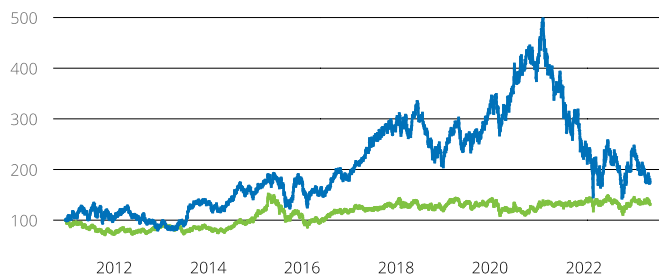
(EUR, gross return), all data as of May 31, 2023

BENCHMARK INDICES

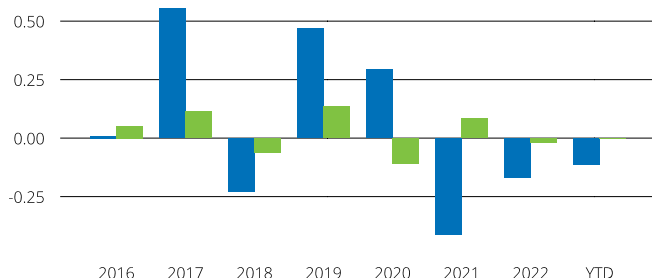
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Fundamentals (for last 12 months)

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
STOXX China ADR Total Market Index	3.6	1.9	2.8	1.7	0.2	0.3	0.2	5.6
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

— STOXX® China ADR Total Market Index — STOXX® China Total Market Index



■ STOXX® China ADR Total Market Index ■ STOXX® China Total Market Index

Methodology

The STOXX China ADR 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	CH0444755323	SXCNDTGR		.SXCNDTGR
Net Return EUR	CH0444755430	SXCNDTR		.SXCNDTR
Price EUR	CH0444755315	SXCNDTP		.SXCNDTP
Gross Return USD	CH0444755406	SXCNDTGV		.SXCNDTGV
Net Return USD	CH0444755380	SXCNDTV		.SXCNDTV
Price USD	CH0444755463	SXCNDTL		.SXCNDTL

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. 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 May 31, 2023

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

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
ALIBABA GROUP ADR	Retail	China	39.84
JD.COM 'A' ADR	Retail	China	9.75
PDD HOLDINGS ADR	Technology	China	8.76
Baidu Inc/China ADR	Technology	China	8.42
Netease.com ADR	Consumer Products & Services	China	7.94
TRIP.COM GROUP ADR	Travel & Leisure	China	4.53
LI AUTO ADR 2 1:2	Automobiles & Parts	China	4.44
ZTO EXPRESS (CAYMAN) 'A' ADR	Industrial Goods & Services	China	2.68
H WORLD GROUP ADR	Travel & Leisure	China	1.87
New Oriental Educ & Tech ADR	Consumer Products & Services	China	1.43

⁵ Based on the composition as of May 31, 2023