BROAD INDICES

STOXX® GREATER CHINA 480 INDEX

Index description

STOXX global benchmark indices provide a broad yet liquid representation of different regions and countries.
The indices are derived from their respective Total Market Index (TMI). They are weighted according to free-float market cap and cover about 95% of the free-float market cap of the relevant region or country.

Key facts

»Broad and liquid benchmarks for market regions and countries worldwide

» Broad number of components

» Serve as benchmarks for their respective regions/actively managed funds

» Serve as an underlying for a variety of financial products, are used for academic research and receive wide media coverage
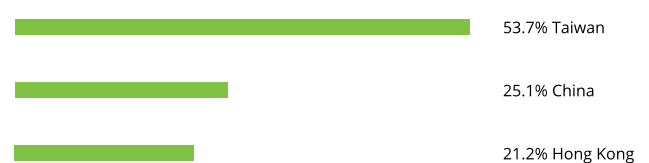
Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Greater China 480 Index	3,334.7	2,367.3	4.9	1.6	440.8	0.3	18.6	0.0	6.6
STOXX Greater China Total Market Index	3,531.9	2,479.7	2.6	0.5	440.8	0.0	17.8	0.0	6.5

Supersector weighting (top 10)

34.2% Technology
12.9% Banks
9.8% Insurance
7.3% Industrial Goods & Services
5.7% Real Estate
3.6% Financial Services
3.6% Telecommunications
2.8% Energy
2.7% Food, Beverage & Tobacco
2.5% Health Care

Country weighting

53.7% Taiwan

25.1% China

21.2% Hong Kong

Risk and return figures[1]

Index returns						Return (%)		Annualized return (%)		
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Greater China 480 Index	-0.5	5.5	-7.2	28.2	18.2	N/A	N/A	-7.2	8.7	3.4
STOXX Greater China Total Market Index	-0.6	5.4	-6.9	28.7	18.4	N/A	N/A	-7.0	8.9	3.5
Index volatility and risk				Annualized volatility (%)				Annualized Sharpe ratio[2]		
STOXX Greater China 480 Index	11.9	14.6	19.9	18.1	18.4	N/A	N/A	-0.4	0.5	0.2
STOXX Greater China Total Market Index	11.6	14.3	19.6	17.9	18.1	N/A	N/A	-0.4	0.5	0.2
Index to benchmark				Correlation				Tracking error (%)		
STOXX Greater China 480 Index	1.0	1.0	1.0	1.0	1.0	0.5	0.4	0.5	0.4	0.4
Index to benchmark				Beta				Annualized information ratio		
STOXX Greater China 480 Index	1.0	1.0	1.0	1.0	1.0	1.6	0.6	-0.5	-0.2	-0.0

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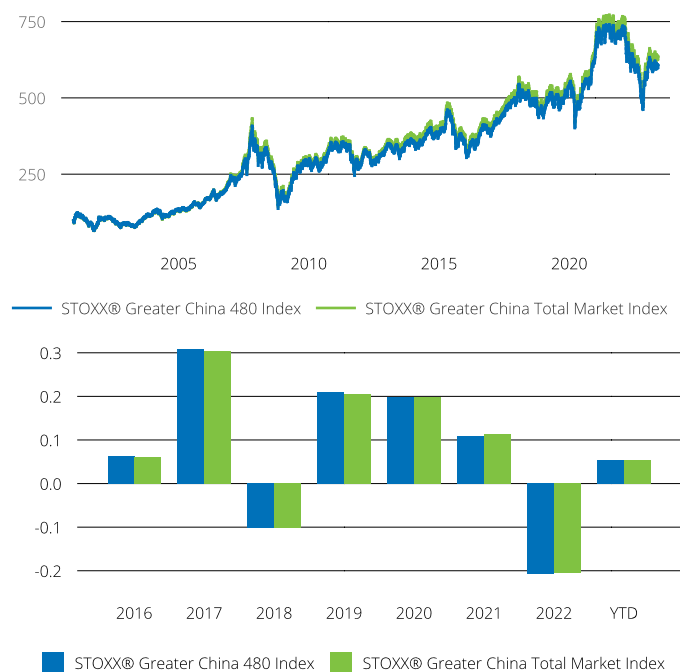[2] Based on EURIBOR1M

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

STOXX Ltd. is part of Qontigo

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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 Greater China 480 Index	12.1	12.3	10.8	11.8	1.3	4.1	0.5	0.1
STOXX Greater China Total Market Index	12.5	12.4	10.8	11.8	1.2	4.1	0.5	0.1

Performance and annual returns[4]

— STOXX® Greater China 480 Index — STOXX® Greater China Total Market Index

■ STOXX® Greater China 480 Index ■ STOXX® Greater China Total Market Index

Methodology

The universe is the relevant Total Market Index (TMI). All stocks in the index universe are ranked by free-float market cap to produce the index selection list. Target coverage: 95% of the free-float market cap of the index universe. The detailed methodology including the calculation formula can be found in our rulebook : www.stoxx.com/indices/rulebooks.html

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH0198387810	SXGCN4GR		.SXGCN4GR
Net Return	EUR	CH0198387794	SXGCN4R		.SXGCN4R
Net Return	EUR	CH0198387794	SXGCN4R		.SXGCN4R
Price	EUR	CH0198387778	SXGCN4P		.SXGCN4P
Price	EUR	CH0198387778	SXGCN4P		.SXGCN4P
Gross Return	USD	CH0198387828	SXGCN4GV		.SXGCN4GV
Net Return	USD	CH0198387802	SXGCN4V		.SXGCN4V
Net Return	USD	CH0198387802	SXGCN4V		.SXGCN4V
Price	USD	CH0198387786	SXGCN4T		.SXGCN4T
Price	USD	CH0198387786	SXGCN4T		.SXGCN4T

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

Quick facts

Weighting	Free-float market cap
Cap factor	20%
No. of components	Fixed component (exact number indicated in index name)
Review frequency	Quarterly, in Mar., Jun., Sep., Dec.

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

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.

[3] gr. div. yield is calculated as gr. return index return minus price index return
[4] STOXX data from Dec. 18, 2000 to May 31, 2023

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

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
TSMC	Technology	Taiwan	18.62
AIA GROUP	Insurance	Hong Kong	4.75
CHINA CONSTRUCTION BANK CORP H	Banks	China	2.64
Hong Kong Exchanges & Clearing	Financial Services	Hong Kong	1.84
Hon Hai Precision Industry Co	Technology	Taiwan	1.77
PING AN INSUR GP CO. OF CN 'H'	Insurance	China	1.68
MediaTek Inc	Technology	Taiwan	1.66
ICBC H	Banks	China	1.62
BANK OF CHINA 'H'	Banks	China	1.32
BYD 'H'	Automobiles & Parts	China	1.20

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