BLUE-CHIP INDICES

STOXX® GREATER CHINA 80 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.
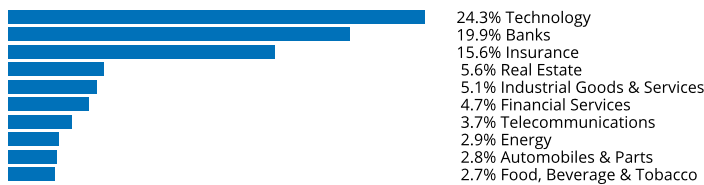
Key facts

» 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 (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Greater China 80 Index	1,731.3	1,275.1	15.9	10.1	139.5	3.2	10.9	0.3	8.0
STOXX Greater China 480 Index	3,127.9	2,220.5	4.6	1.5	413.5	0.3	18.6	0.0	6.6

Supersector weighting (top 10)

24.3% Technology
19.9% Banks
15.6% Insurance
5.6% Real Estate
5.1% Industrial Goods & Services
4.7% Financial Services
3.7% Telecommunications
2.9% Energy
2.8% Automobiles & Parts
2.7% Food, Beverage & Tobacco

Country weighting

44.3% Taiwan

28.7% Hong Kong

27.0% China

Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Greater China 80 Index	1.3	2.4	-8.7	24.0	20.8	N/A	N/A	-8.8	7.5	3.9
STOXX Greater China 480 Index	3.0	5.6	-6.7	33.8	29.4	N/A	N/A	-6.8	10.3	5.4
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio[2]				
STOXX Greater China 80 Index	13.2	15.5	20.2	17.9	18.3	N/A	N/A	-0.4	0.4	0.2
STOXX Greater China 480 Index	12.3	15.4	20.1	18.0	18.3	N/A	N/A	-0.3	0.5	0.3
Index to benchmark	Correlation					Tracking error (%)				
STOXX Greater China 80 Index	1.0	1.0	1.0	1.0	1.0	3.5	2.7	3.3	3.1	2.7
Index to benchmark	Beta					Annualized information ratio				
STOXX Greater China 80 Index	1.0	1.0	1.0	1.0	1.0	-5.4	-2.7	-0.7	-0.8	-0.5

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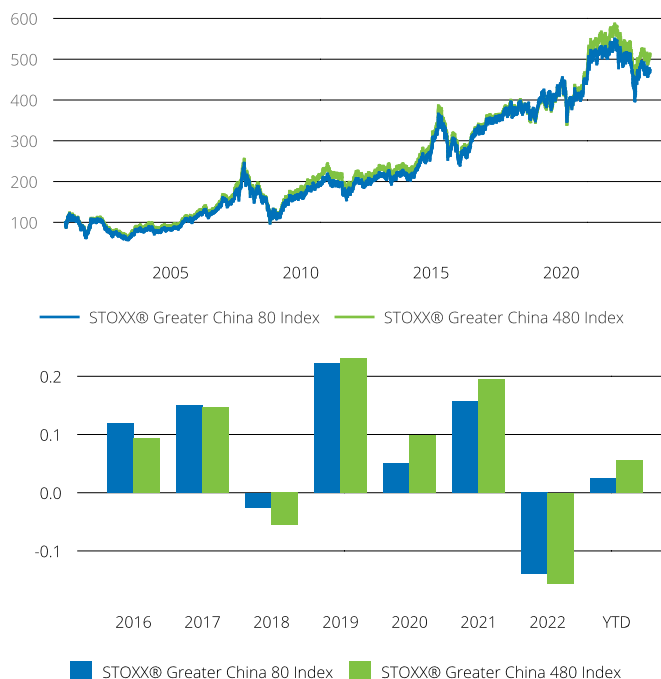[2] Based on EURIBOR1M

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

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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 80 Index	12.5	11.6	11.6	11.3	1.2	4.2	0.6	62.1
STOXX Greater China 480 Index	12.1	12.3	10.8	11.8	1.3	4.1	0.5	0.1

Performance and annual returns[4]

— STOXX® Greater China 80 Index   — STOXX® Greater China 480 Index

■ STOXX® Greater China 80 Index   ■ STOXX® Greater China 480 Index

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	CH0198387661	SXGCN8GR		.SXGCN8GR
Net Return	EUR	CH0198387620	SXGCN8R		.SXGCN8R
Net Return	EUR	CH0198387620	SXGCN8R		.SXGCN8R
Price	EUR	CH0198387604	SXGCN8P		.SXGCN8P
Price	EUR	CH0198387604	SXGCN8P		.SXGCN8P
Gross Return	USD	CH0198387679	SXGCN8GV		.SXGCN8GV
Net Return	USD	CH0198387646	SXGCN8V		.SXGCN8V
Net Return	USD	CH0198387646	SXGCN8V		.SXGCN8V
Price	USD	CH0198387612	SXGCN8T		.SXGCN8T
Price	USD	CH0198387612	SXGCN8T		.SXGCN8T

Complete list available here: 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.

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

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

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
TSMC	Technology	Taiwan	10.94
AIA GROUP	Insurance	Hong Kong	8.28
CHINA CONSTRUCTION BANK CORP H	Banks	China	4.61
Hong Kong Exchanges & Clearing	Financial Services	Hong Kong	3.21
Hon Hai Precision Industry Co	Technology	Taiwan	3.09
PING AN INSUR GP CO. OF CN 'H'	Insurance	China	2.92
MediaTek Inc	Technology	Taiwan	2.89
ICBC H	Banks	China	2.82
BANK OF CHINA 'H'	Banks	China	2.29
BYD 'H'	Automobiles & Parts	China	2.10

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