

# STOXX® CHINA TOTAL MARKET INDEX

## Index description

The STOXX Total Market Indices (TMI) cover 95% of the free-float market cap of the relevant investable stock universe by region or country. The STOXX Global TMI serves as the basis for all regional and country TMI indices. All TMI indices offer exposure to global equity markets with the broadest diversification within the STOXX equity universe in terms of regions, currencies and sectors.

## Key facts

»With 95% coverage of the free-float market cap of the relevant investable stock universe per region, the index 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
STOXX China Total Market Index	1,017.3	611.5	2.4	0.7	62.6	0.0	10.2	0.0	5.8
STOXX Asia Total Market Index	16,114.8	10,817.5	2.1	0.4	440.8	0.0	4.1	0.0	4.4

## Supersector weighting (top 10)



## Country weighting



## Risk and return figures<sup>1</sup>

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
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
STOXX Asia Total Market Index	0.7	5.6	-0.7	24.2	10.3	N/A	N/A	-0.7	7.6	2.0
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
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
STOXX Asia Total Market Index	7.2	11.1	14.5	14.3	14.9	N/A	N/A	-0.2	0.5	0.2
Index to benchmark	Correlation					Tracking error (%)				
STOXX China Total Market Index	0.7	0.6	0.5	0.6	0.7	17.3	15.5	19.2	16.8	15.5
Index to benchmark	Beta					Annualized information ratio				
STOXX China Total Market Index	2.2	1.1	0.9	0.9	0.9	-5.4	-0.9	-0.3	-0.3	-0.3

<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide.

<sup>2</sup> Based on EURIBOR1M

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

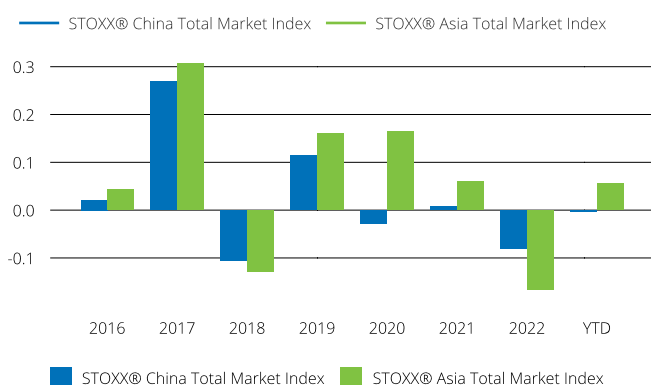
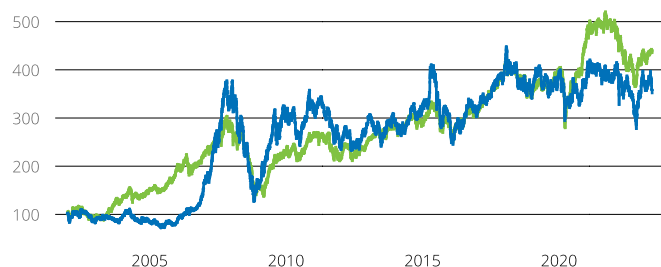
# TOTAL MARKET INDICES

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### Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX China Total Market Index	7.0	6.3	6.4	6.2	0.6	5.1	0.2	0.0
STOXX Asia Total Market Index	14.7	14.0	12.8	13.5	1.3	2.5	0.7	1.6

### Performance and annual returns<sup>4</sup>



### Methodology

The STOXX Global TMI Index comprises all shares of the eligible STOXX universe. The other regional TMI indices consist of components of the relevant Total Market Country indices. The detailed methodology including the calculation formula can be found in our rulebook: [www.stoxx.com/indices/rulebooks.html](http://www.stoxx.com/indices/rulebooks.html)

### Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0121750795	TCCNGR	TCCNGR INDEX	.TCCNGR
Gross Return EUR	CH0121750795	TCCNGR	TCCNGR INDEX	.TCCNGR
Net Return EUR	CH0121750761	TCCNR	TCCNR INDEX	.TCCNR
Net Return EUR	CH0121750761	TCCNR	TCCNR INDEX	.TCCNR
Price EUR	CH0121750753	TCCNP	TCCNP INDEX	.TCCNP
Price EUR	CH0121750753	TCCNP	TCCNP INDEX	.TCCNP
Gross Return USD	CH0121750803	TCCNGV	TCCNGV INDEX	.TCCNGV
Gross Return USD	CH0121750803	TCCNGV	TCCNGV INDEX	.TCCNGV
Net Return USD	CH0121750787	TCCNV	TCCNV INDEX	.TCCNV
Net Return USD	CH0121750787	TCCNV	TCCNV INDEX	.TCCNV

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://www.stoxx.com/data/vendor_codes.html)

### Quick facts

Weighting	Free-float market cap
Cap factor	No
No. of components	Variable
Review frequency	Quarterly (Mar., Jun., Sep., Dec.)

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.

<sup>3</sup> gr. div. yield is calculated as gr. return index return minus price index return

<sup>4</sup> STOXX data from Dec. 27, 2001 to May 31, 2023

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

## TOTAL MARKET INDICES

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Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
CHINA CONSTRUCTION BANK CORP H	Banks	China	10.23
PING AN INSUR GP CO. OF CN 'H'	Insurance	China	6.49
ICBC H	Banks	China	6.28
BANK OF CHINA 'H'	Banks	China	5.09
BYD 'H'	Automobiles & Parts	China	4.66
China Merchants Bank Co Ltd 'H'	Banks	China	2.88
China Petroleum & Chemical 'H'	Energy	China	2.55
PetroChina Co Ltd 'H'	Energy	China	2.23
China Life Insurance Co 'H'	Insurance	China	2.05
AGRICULTURAL BANK OF CHINA 'H'	Banks	China	1.89

<sup>5</sup> Based on the composition as of May 31, 2023