

# STOXX® CHINA P CHIPS TOTAL MARKET INDEX

## Index description

The STOXX China P Chips Total Market Index represents at least 95% of the free-float market capitalization of P Chips, i.e. stocks of companies that are not incorporated in China but derive the majority of their revenues from Mainland China. The stocks are quoted in Hong Kong dollars and are listed on the Hong Kong stock exchange.

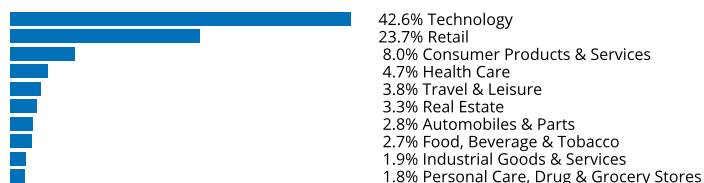
## Key facts

- » 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 bn.) |            | Components (EUR bn.) |        |         |          | Component weight (%) |          | Turnover (%)   |
|----------------------------------------|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
|                                        | Full                 | Free-float | Mean                 | Median | Largest | Smallest | Largest              | Smallest | Last 12 months |
| STOXX China P Chips Total Market Index | 1,685.9              | 1,019.6    | 5.2                  | 0.8    | 244.0   | 0.0      | 23.9                 | 0.0      | 12.9           |
| STOXX China Total Market Index         | 1,025.6              | 604.2      | 2.5                  | 0.8    | 61.3    | 0.0      | 10.1                 | 0.0      | 4.7            |

## 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 P Chips Total Market Index | 4.9                       | -21.5 | -21.5 | -25.3 | -20.3 | N/A                                  | N/A  | -21.8 | -9.4 | -4.5 |
| STOXX China Total Market Index         | 2.4                       | -7.9  | -7.9  | -9.7  | -10.1 | N/A                                  | N/A  | -8.0  | -3.4 | -2.1 |
| Index volatility and risk              | Annualized volatility (%) |       |       |       |       | Annualized Sharpe ratio <sup>2</sup> |      |       |      |      |
|                                        | Last month                | YTD   | 1Y    | 3Y    | 5Y    | Last month                           | YTD  | 1Y    | 3Y   | 5Y   |
| STOXX China P Chips Total Market Index | 45.8                      | 53.9  | 53.9  | 42.0  | 36.5  | N/A                                  | N/A  | -0.4  | -0.2 | -0.1 |
| STOXX China Total Market Index         | 23.9                      | 25.7  | 25.7  | 22.7  | 21.0  | N/A                                  | N/A  | -0.3  | -0.1 | -0.1 |
| Index to benchmark                     | Correlation               |       |       |       |       | Tracking error (%)                   |      |       |      |      |
|                                        | Last month                | YTD   | 1Y    | 3Y    | 5Y    | Last month                           | YTD  | 1Y    | 3Y   | 5Y   |
| STOXX China P Chips Total Market Index | 0.9                       | 0.8   | 0.8   | 0.7   | 0.7   | 28.2                                 | 36.0 | 36.0  | 31.0 | 26.0 |
| Index to benchmark                     | Beta                      |       |       |       |       | Annualized information ratio         |      |       |      |      |
|                                        | Last month                | YTD   | 1Y    | 3Y    | 5Y    | Last month                           | YTD  | 1Y    | 3Y   | 5Y   |
| STOXX China P Chips Total Market Index | 1.6                       | 1.7   | 1.7   | 1.3   | 1.3   | 1.2                                  | -0.3 | -0.3  | -0.2 | -0.1 |

<sup>1</sup> For information on data calculation, please refer to [STOXX calculation reference guide](#).

<sup>2</sup> Based on EURIBOR1M

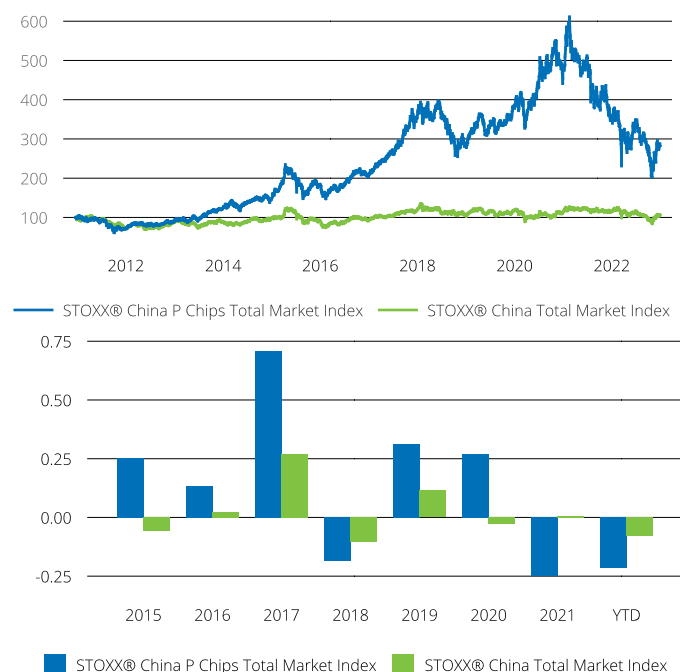
(EUR, gross return), all data as of Dec. 30, 2022

## BENCHMARK INDICES

## STOXX® CHINA P CHIPS TOTAL MARKET INDEX

## Fundamentals (for last 12 months)

| Index                                  | Price/earnings<br>incl. negative |           | Price/earnings<br>excl. negative |           | Price/<br>book | Dividend<br>yield (%) <sup>3</sup> | Price/<br>sales | Price/<br>cash flow |
|----------------------------------------|----------------------------------|-----------|----------------------------------|-----------|----------------|------------------------------------|-----------------|---------------------|
|                                        | Trailing                         | Projected | Trailing                         | Projected | Trailing       | Trailing                           | Trailing        | Trailing            |
| STOXX China P Chips Total Market Index | 44.7                             | 25.5      | 21.9                             | 21.0      | 2.6            | 0.6                                | 2.1             | 23.5                |
| STOXX China Total Market Index         | 6.8                              | 6.6       | 6.2                              | 6.3       | 0.7            | 5.0                                | 0.2             | -0.6                |

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

## Methodology

The STOXX China P Chips 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](http://www.stoxx.com/indices/rulebooks)

## Versions and symbols

| Index            | ISIN         | Symbol  | Bloomberg | Reuters  |
|------------------|--------------|---------|-----------|----------|
| Gross Return EUR | CH0444755448 | SXCNPTR |           | .SXCNPTR |
| Net Return EUR   | CH0444755455 | SXCNPTR |           | .SXCNPTR |
| Price EUR        | CH0444755422 | SXCNPTR |           | .SXCNPTR |
| Gross Return USD | CH0444755349 | SXCNPTR |           | .SXCNPTR |
| Net Return USD   | CH0444755471 | SXCNPTR |           | .SXCNPTR |
| Price USD        | CH0444755414 | SXCNPTR |           | .SXCNPTR |

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://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        | 18:00:00 18:00:00                         |
| 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.

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

<sup>4</sup> STOXX data from Dec. 17, 2010 to Dec. 30, 2022

(EUR, gross return), all data as of Dec. 30, 2022

## BENCHMARK INDICES

## STOXX® CHINA P CHIPS TOTAL MARKET INDEX

Top 10 Components<sup>5</sup>

| Company               | Supersector                  | Country | Weight (%) |
|-----------------------|------------------------------|---------|------------|
| TENCENT HOLDINGS      | Technology                   | China   | 23.93      |
| ALIBABA GROUP HOLDING | Retail                       | China   | 16.37      |
| MEITUAN               | Technology                   | China   | 9.24       |
| JD COM 'A'            | Retail                       | China   | 6.33       |
| Baidu Inc             | Technology                   | China   | 2.90       |
| NetEase Inc           | Consumer Products & Services | China   | 2.53       |
| Kuaishou Technology   | Technology                   | China   | 2.12       |
| LI NING               | Consumer Products & Services | China   | 1.87       |
| Trip.com Group Ltd    | Travel & Leisure             | China   | 1.83       |
| ANTA SPORTS PRODUCTS  | Consumer Products & Services | China   | 1.49       |

<sup>5</sup> Based on the composition as of Dec. 30, 2022