

# ISTOXX MUTB CHINA ALL SHARES AM QUALITY CONSUMER 50

## Index description

The iSTOXX MUTB China All Shares AM Quality Consumer 50 Index aims to capture the performance of quality consumer companies with high profitability, low leverage and sustainable cash flows in China. The component selection is based on a combined ranking of four fundamentals ratios (return on equity, debt-to-capital, cash flow generation ability and business stability). Stocks need to fulfill minimum liquidity criteria before being added to the index.

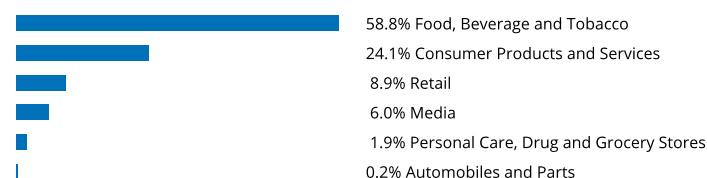
## Key facts

- »Pure quality play focusing on consumer Segment
- »Ideal for market participants seeking exposure to the Chinese market while investing in quality stocks with sustainable profitability
- »Diversification through capping of component weights at 5%

## Descriptive statistics

Index	Market cap (JPY bn.)		Components (JPY bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
iSTOXX MUTB China All Shares AM Quality Consumer 50	71,614.0	34,612.6	692.3	358.2	1978.1	33.0	5.7	0.1	26.8
iSTOXX China All Shares AM	8,594.6	4,358.1	3.5	1.5	260.4	0.0	6.0	0.0	12.1

## 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
iSTOXX MUTB China All Shares AM Quality Consumer 50	-5.3	1.0	-4.5	-0.5	77.8	N/A	N/A	-4.5	-0.2	12.2
iSTOXX China All Shares AM	-8.7	-9.1	-10.8	-29.5	0.2	N/A	N/A	-10.8	-11.0	0.0
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX MUTB China All Shares AM Quality Consumer 50	N/A	N/A	26.4	26.9	26.9	N/A	N/A	-0.2	-0.1	0.4
iSTOXX China All Shares AM	N/A	N/A	20.9	21.3	21.4	N/A	N/A	-0.7	-0.6	-0.0
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX MUTB China All Shares AM Quality Consumer 50	0.8	0.7	0.8	0.8	0.8	12.5	14.7	16.2	16.2	14.9
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX MUTB China All Shares AM Quality Consumer 50	0.9	1.0	1.0	1.0	1.0	3.3	0.7	0.4	0.7	0.8

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

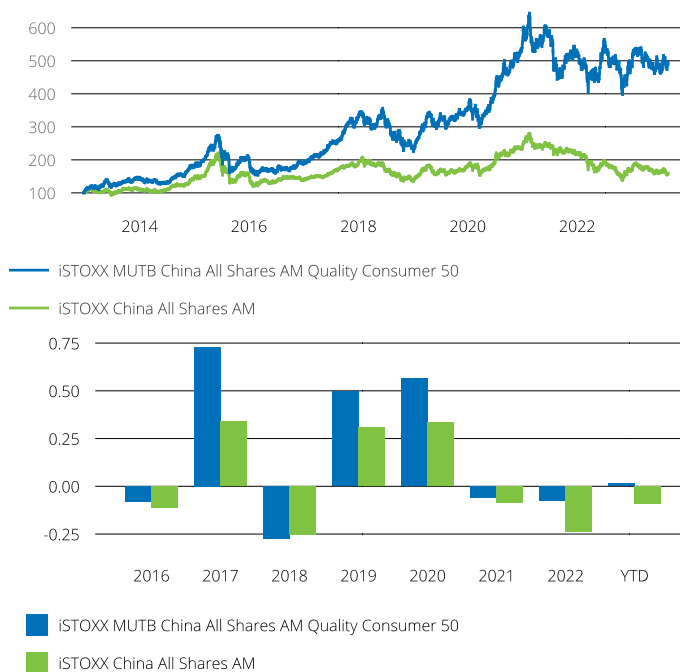
(JPY, gross return), all data as of Aug. 31, 2023

## ISTOXX INDICES

## ISTOXX MUTB CHINA ALL SHARES AM QUALITY CONSUMER 50

## 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
ISTOXX MUTB China All Shares AM Quality Consumer 50	10.4	7.7	10.4	7.7	1.8	2.1	1.2	18.1
ISTOXX China All Shares AM	11.3	7.5	9.3	7.2	1.0	1.9	0.7	0.5

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

## Methodology

The parent universe of the ISTOXX MUTB China All Shares AM Quality Consumer 50 Index is consumer goods and services companies within the ISTOXX China All Shares AM Index. The component selection is based on a combined ranking of four fundamentals ratios (return on equity, debt-to-capital, cash flow generation ability and business stability). Stocks need to fulfill minimum liquidity criteria before being added to the index. The constituents are weighted according to free-float market capitalization with a cap at 5%. The indices are reviewed semi-annually in June and December and rebalanced quarterly. The detailed methodology including the calculation formula can be found in our rulebooks:

[www.stoxx.com/rulebooks](http://www.stoxx.com/rulebooks)

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return USD	CH0448323508	.IXMCQCGV	IXMCQCGV INDEX	.IXMCQCGV
Price EUR	CH0448323581	.IXMCQCP		.IXMCQCP
Net Return HKD	CH0448323433	.IXMCQCHN		.IXMCQCHN
Price HKD	CH0448323441	.IXMCQCHP	IXMCQCHP INDEX	.IXMCQCHP
Net Return EUR	CH0448323458	.IXMCQCR		.IXMCQCR
Price CNY	CH0448323466	.IXMCQCCP		.IXMCQCCP
Price KRW	CH0448323474	.IXMCQCKP		.IXMCQCKP
Price JPY	CH0448323482	.IXMCQCYP		.IXMCQCYP
Gross Return HKD	CH0448323490	.IXMCQCHG		.IXMCQCHG
Net Return JPY	CH0448323516	.IXMCQCVN		.IXMCQCVN
Gross Return KRW	CH0448323524	.IXMCQCKG	IXMCQCKG INDEX	.IXMCQCKG
Gross Return EUR	CH0448323532	.IXMCQCGR		.IXMCQCGR
Price USD	CH0448323540	.IXMCQCL		.IXMCQCL
Net Return KRW	CH0448323557	.IXMCQCKN		.IXMCQCKN
Net Return CNY	CH0448323565	.IXMCQCCN		.IXMCQCCN
Net Return USD	CH0448323573	.IXMCQCV		.IXMCQCV
Gross Return CNY	CH0448323599	.IXMCQCCG		.IXMCQCCG
Gross Return JPY	CH0448323607	.IXMCQCYG	IXMCQCYG INDEX	.IXMCQCYG

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	0.05
No. of components	50
Review frequency	semiannually
Calculation/distribution	realtime 15 sec
Calculation hours	00:00:00 22:15:00
Base value/base date	100 as of Dec. 21, 2012
Inception date	Nov. 28, 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.

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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. 21, 2012 to Aug. 31, 2023

(JPY, gross return), all data as of Aug. 31, 2023

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## Top 10 Components<sup>5</sup>

Company	Supersector	Country	Weight (%)
Netease.com ADR	Consumer Products and Services	China	5.71
LUZHOU LAO JIAO 'A'	Food, Beverage and Tobacco	China	5.61
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Moutai 'A'	Food, Beverage and Tobacco	China	5.51
Moutai 'A'	Food, Beverage and Tobacco	China	5.51
ALIBABA GROUP ADR	Retail	China	5.49
Shanxi Fenjiu 'A'	Food, Beverage and Tobacco	China	5.46
Shanxi Fenjiu 'A'	Food, Beverage and Tobacco	China	5.46
ANTA SPORTS PRODUCTS	Consumer Products and Services	China	5.40
Wuliangye 'A'	Food, Beverage and Tobacco	China	4.71

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