ENVIRONMENTAL SOCIAL

STOXX CHINA A 900 LARGE ESG

Index description

The STOXX China A 900 Large ESG Index tracks the performance of the largest 300 securities by free float market capitalization in the STOXX China A 900 Index after a set of compliance involvement and ESG performance screens are applied. The index uses data from the International Institute of Green Finance (IIGF) to apply exclusionary screens. Companies that are assessed by IIGF to be non-compliant with the UN Global Compact Principles or involved in controversial weapons, tobacco, or thermal coal are not eligible for selection. The remaining securities are ranked in descending order of their IIGF ESG scores within each of the 11 ICB Industry groups. The STOXX China A 900 Large ESG index selects the top-ranking securities in each of the ICB Industries until the number of selected securities reaches 80% of the largest 300 securities by free float market capitalization from the STOXX China A 900.

Key facts

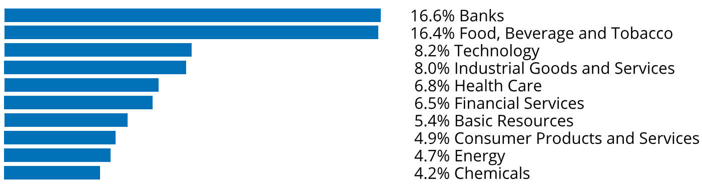
»ESG data from the International Institute of Green Finance (IIGF)

»Indices select 80% of the largest 300 securities by free float market capitalization from the STOXX China A 903

Descriptive statistics

Index	Market cap (CNY bn.)		Components (CNY bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX China A 900 Large ESG	29,792.3	14,005.3	58.4	34.2	1065.9	15.1	7.6	0.1	26.3
STOXX China A 900	6,004.1	2,849.1	3.2	1.6	134.7	0.6	4.7	0.0	8.3

Supersector weighting (top 10)



Country weighting

Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX China A 900 Large ESG	-6.3	-1.5	-6.5	-18.1	20.6	N/A	N/A	-6.4	-6.4	3.8
STOXX China A 900	-6.8	-13.7	-19.7	-16.0	14.4	N/A	N/A	-19.8	-5.7	2.8
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio**				
STOXX China A 900 Large ESG	N/A	N/A	15.4	17.4	19.5	N/A	N/A	-0.6	-0.5	0.2
STOXX China A 900	N/A	N/A	18.1	19.3	21.6	N/A	N/A	-1.4	-0.3	0.1
Index to benchmark	**Correlation**					**Tracking error (%)**				
STOXX China A 900 Large ESG	0.9	0.9	0.9	0.9	0.9	7.3	8.2	9.2	8.3	8.0
Index to benchmark	**Beta**					**Annualized information ratio**				
STOXX China A 900 Large ESG	0.8	0.7	0.7	0.8	0.8	0.9	1.4	1.5	-0.2	0.1

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

(CNY, net return), all data as of Aug. 31, 2023

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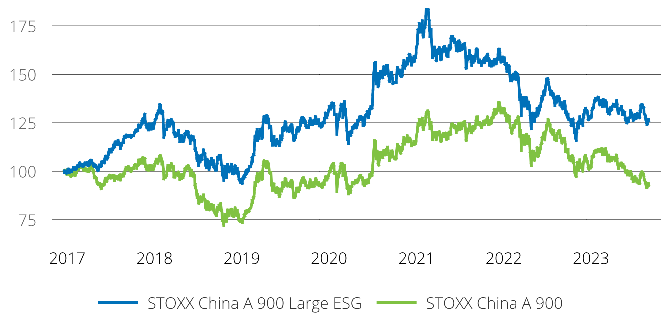
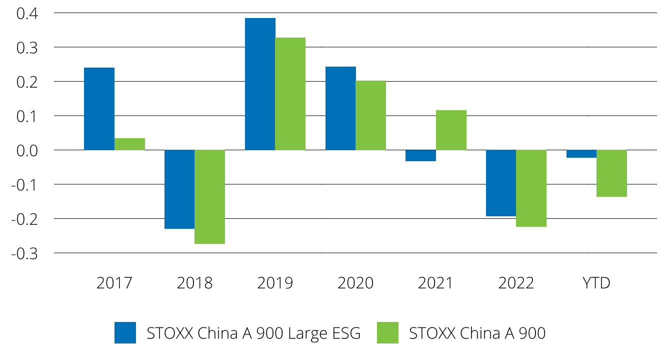
Fundamentals (for last 12 months)

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 China A 900 Large ESG	13.4	11.3	12.1	11.3	1.3	2.3	1.1	52.2
STOXX China A 900	15.4	12.2	13.1	12.0	1.4	1.8	1.0	42.4

Performance and annual returns[4]





Methodology

The STOXX China A 900 Large ESG Index tracks the performance of the largest 300 securities by free float market capitalization in the STOXX China A 900 Index after a set of compliance involvement and ESG performance screens are applied. The index uses data from the International Institute of Green Finance (IIGF) to apply exclusionary screens. Companies that are assessed by IIGF to be non-compliant with the UN Global Compact Principles or involved in controversial weapons, tobacco, or thermal coal are not eligible for selection. The remaining securities are ranked in descending order of their IIGF ESG scores within each of the 11 ICB Industry groups. The STOXX China A 900 Large ESG index selects the top-ranking securities in each of the ICB Industries until the number of selected securities reaches 80% of the largest 300 securities by free float market capitalization from the STOXX China A 900.

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Price	CNY	CH0462362622	SCNALEN		.SCNALEN
Net Return	CNY	CH0462362655	SCNALENN		.SCNALENN
Gross Return	CNY	CH0462362689	SCNALEGN	SCNALEGN INDEX	.SCNALEGN
Price	EUR	CH0462362614	SCNALER		.SCNALER
Net Return	EUR	CH0462362648	SCNALENR		.SCNALENR
Gross Return	EUR	CH0462362671	SCNALEGR		.SCNALEGR
Price	USD	CH0462362606	SCNALEV		.SCNALEV
Net Return	USD	CH0462362630	SCNALENV		.SCNALENV
Gross Return	USD	CH0462362663	SCNALEGV		.SCNALEGV

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

Quick facts

Weighting	Free-float market capitalization
Cap factor	All components are capped at a maximum weight of 10%.
No. of components	Variable
Review frequency	Quarterly
Calculation/distribution	Realtime 15 sec
Calculation hours	00:00:00 18:00:00
Base value/base date	100 on Dec. 19, 2016
History	Available from Dec. 19, 2016
Inception date	November. 28, 2022

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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DISCLAIMER

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.

[3] Net dividend yield is calculated as net return index return minus price index return
[4] STOXX data from Dec. 19, 2016 to Aug. 31, 2023

(CNY, net return), all data as of Aug. 31, 2023

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
Moutai 'A'	Food, Beverage and Tobacco	China	7.61
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CHINA MERCHANTS BANK 'A'	Banks	China	3.01
CHINA MERCHANTS BANK 'A'	Banks	China	3.01
MIDEA GROUP 'A'	Consumer Products and Services	China	1.96
MIDEA GROUP 'A'	Consumer Products and Services	China	1.96
Wuliangye 'A'	Food, Beverage and Tobacco	China	1.95
Wuliangye 'A'	Food, Beverage and Tobacco	China	1.95
CHINA YANGTZE PWR. 'A'	Utilities	China	1.91
CHINA YANGTZE PWR. 'A'	Utilities	China	1.91

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