

STOXX PSBC CHINA A ESG

Index description

The STOXX PSBC China A ESG Index selects its components from the largest 300 securities by free float market capitalization in the STOXX China A 900 Index. The index targets a portfolio with superior ESG profile compared to the broad market, while maintaining similar risk characteristics.

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 final selection and weights are then determined using Axioma's portfolio optimization software to maximize the overall IIGF ESG score of the index, subject to predicted risk, tradability, and diversification constraints.

Key facts

»Large cap securities from the STOXX China A 900 Index

»Selection and weights are derived through an optimization process with the goal of maximizing the portfolio ESG z-score

»Predicted risk, tradability and diversification constraints apply

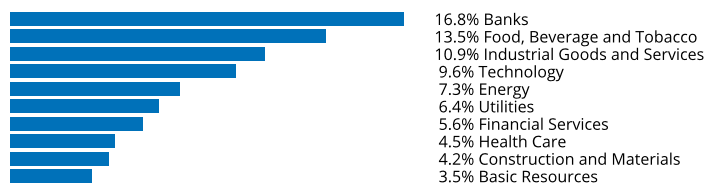
»Axioma's portfolio optimization software used

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

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 PSBC China A ESG | N/A | 733.7 | 4.9 | 2.3 | 49.6 | 0.4 | 6.8 | 0.1 | 40.4 |
| STOXX China A 900 | 47,507.0 | 22,543.4 | 25.0 | 12.6 | 1,065.9 | 4.7 | 4.7 | 0.0 | 8.3 |

Supersector weighting (top 10)



Country weighting



Risk and return figures¹

| Index returns | Return (%) | | | | | Annualized return (%) | | | | |
|---------------------------|---------------------------|------|------|-------|------|------------------------------|------|------|------|-----|
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| STOXX PSBC China A ESG | -7.4 | -3.4 | -8.1 | -11.4 | 25.7 | N/A | N/A | -8.1 | -3.9 | 4.7 |
| STOXX China A 900 | -6.4 | -4.8 | -8.3 | -18.9 | 13.9 | N/A | N/A | -8.4 | -6.8 | 2.7 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio | | | | |
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| STOXX PSBC China A ESG | N/A | N/A | 15.3 | 17.1 | 19.0 | N/A | N/A | -0.8 | -0.3 | 0.2 |
| STOXX China A 900 | N/A | N/A | 14.6 | 16.8 | 19.3 | N/A | N/A | -0.8 | -0.5 | 0.1 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| STOXX PSBC China A ESG | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 3.1 | 3.1 | 3.7 | 4.4 | 4.5 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| STOXX PSBC China A ESG | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | -3.6 | -0.2 | -0.1 | 0.6 | 0.5 |

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

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

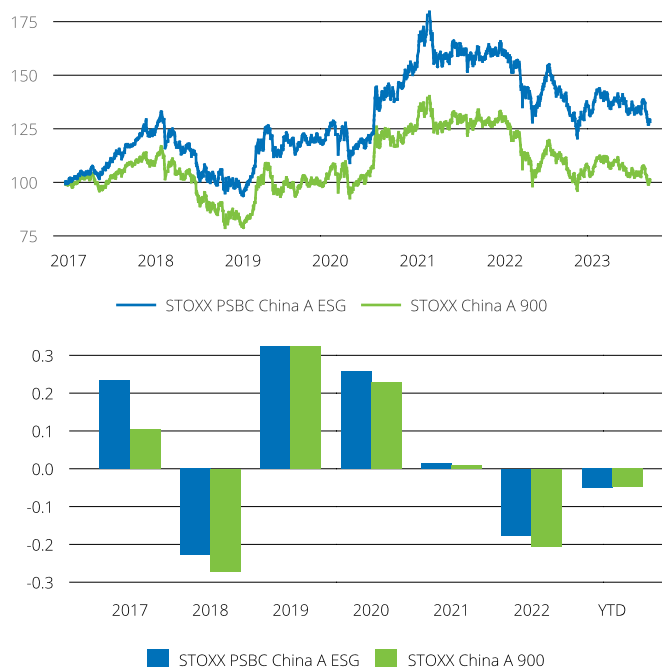
ENVIRONMENTAL SOCIAL

STOXX PSBC CHINA A ESG

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 PSBC China A ESG | 12.8 | 10.5 | 11.5 | 10.4 | 1.2 | 2.4 | 0.9 | 138.3 |
| STOXX China A 900 | 15.4 | 12.2 | 13.1 | 12.0 | 1.4 | 2.0 | 1.0 | 42.4 |

Performance and annual returns⁴



Methodology

The STOXX PSBC China A ESG index selects its components from the largest 300 securities by free float market capitalization in the STOXX China A 900 Index. 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 screened for their ESG scores, as sourced from IIGF. The portfolio construction is then performed using Axioma's portfolio optimization software using the Axioma China Medium Horizon Equity Factor Risk Model. The objective is to maximize the overall index ESG z-score of the index, subject to predicted risk, tradability and diversification constraints.

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|----------|----------------|-----------|
| Price CNY | CH1159269047 | SPCESGN | | .SPCESGN |
| Net Return CNY | CH1159268999 | SPCESGNN | | .SPCESGNN |
| Gross Return CNY | CH1159269088 | SPCESGNN | SPCESGNN INDEX | .SPCESGNN |
| Price EUR | CH1159269062 | SPCESGR | | .SPCESGR |
| Net Return EUR | CH1159269013 | SPCESGNR | | .SPCESGNR |
| Gross Return EUR | CH1159268981 | SPCESGGR | | .SPCESGGR |
| Price JPY | CH1159269054 | SPCESGJ | | .SPCESGJ |
| Net Return JPY | CH1159269005 | SPCESGNJ | | .SPCESGNJ |
| Gross Return JPY | CH1159269096 | SPCESGGJ | | .SPCESGGJ |
| Price USD | CH1159269039 | SPCESGV | | .SPCESGV |
| Net Return USD | CH1159269070 | SPCESGNV | | .SPCESGNV |
| Gross Return USD | CH1159268973 | SPCESGGV | | .SPCESGGV |

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

Quick facts

| | |
|--------------------------|-----------------------------------|
| Weighting | Optimization |
| No. of components | Variable |
| Review frequency | Quarterly (Mar., Jun., Sep., Dec) |
| Calculation/distribution | realtime 15 sec |
| Calculation hours | 00:00:00 18:00:00 |
| Base value/base date | 100 as of Dec. 19, 2016 |
| History | Available since Dec. 19, 2016 |
| Inception date | Jan. 21, 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

STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | <https://qontigo.com/support/>

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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.

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

Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|--------------------------------|-------------------------------|---------|------------|
| Moutai 'A' | Food, Beverage and Tobacco | China | 6.76 |
| Moutai 'A' | Food, Beverage and Tobacco | China | 6.76 |
| CHINA YANGTZE PWR. 'A' | Utilities | China | 5.31 |
| CHINA YANGTZE PWR. 'A' | Utilities | China | 5.31 |
| Wuliangye 'A' | Food, Beverage and Tobacco | China | 4.40 |
| Wuliangye 'A' | Food, Beverage and Tobacco | China | 4.40 |
| NARI TECH.DEV. 'A' | Industrial Goods and Services | China | 3.81 |
| NARI TECH.DEV. 'A' | Industrial Goods and Services | China | 3.81 |
| PING AN INSUR GP CO. OF CN 'A' | Insurance | China | 2.82 |
| PING AN INSUR GP CO. OF CN 'A' | Insurance | China | 2.82 |

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