BLUE CHIP INDICES

STOXX CHINA A 50

Index description

The STOXX Global and Country blue-chip indices are fixed-number indices designed to represent the largest components by free-float market cap of their geographic region defined by the relevant benchmark indices.

Key facts

» Liquid indices, as they cover about 60% of the free-float market cap of the relevant benchmark index
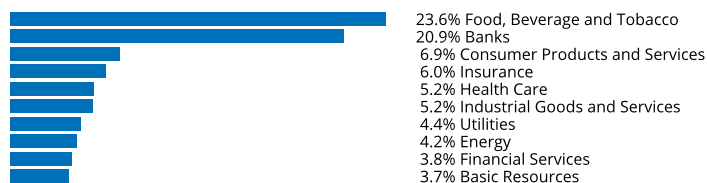
» The indices are diversified, as they incorporate a capping factor to ensure that no country/component can dominate the index

» Buffers are used to achieve the fixed number of components and to maintain stability of the indices by reducing index composition changes

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 A 50	2,029.0	1,047.5	21.0	15.1	117.9	4.6	11.3	0.4	12.5
STOXX China A 900	6,516.5	3,092.3	3.4	1.7	146.2	0.6	4.7	0.0	8.3

Supersector weighting (top 10)

23.6% Food, Beverage and Tobacco
20.9% Banks
6.9% Consumer Products and Services
6.0% Insurance
5.2% Health Care
5.2% Industrial Goods and Services
4.4% Utilities
4.2% Energy
3.8% Financial Services
3.7% Basic Resources

Country weighting

100.0% China

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 50	-8.1	-7.8	-13.1	-25.0	8.9	N/A	N/A	-13.2	-9.2	1.7
STOXX China A 900	-8.1	-8.4	-11.2	-18.9	18.1	N/A	N/A	-11.3	-6.8	3.4
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
STOXX China A 50	N/A	N/A	21.2	21.3	22.3	N/A	N/A	-0.7	-0.5	0.1
STOXX China A 900	N/A	N/A	18.6	19.3	21.5	N/A	N/A	-0.8	-0.4	0.1
Index to benchmark	Correlation					Tracking error (%)				
STOXX China A 50	0.9	0.9	1.0	0.9	0.9	6.4	5.8	6.8	7.8	7.7
Index to benchmark	Beta					Annualized information ratio				
STOXX China A 50	0.9	1.1	1.1	1.0	1.0	0.0	-0.6	-0.3	-0.3	-0.2

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

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

STOXX | QONTIGO

BLUE CHIP INDICES
STOXX CHINA A 50

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 50	11.1	10.1	11.1	10.1	1.3	2.5	1.3	59.2
STOXX China A 900	15.4	12.2	13.1	12.0	1.4	2.1	1.0	42.4

Performance and annual returns[4]

— STOXX China A 50   — STOXX China A 900

STOXX China A 50   STOXX China A 900

Methodology

The index universe is the relevant benchmark index. To be eligible for inclusion, the three-month average daily trading volume (3-month ADTV) has to be at least 1 million euros. Components are selected on the basis of the free-float market cap and a 10% buffer rule applies for the ranking. If the number of stocks selected is still below the required component count after applying the buffer rules, the largest remaining stocks are selected until there are enough stocks. The detailed methodology including the calculation formula can be found in our rulebook: http://www.stoxx.com/indices/rulebooks.html

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	CNY	CH0198387539	SXCNA5GC	SXCNA5GC INDEX	.SXCNA5GC
Price	EUR	CH0198387448	SXCNA5P	SXCNA5P INDEX	.SXCNA5P
Net Return	CNY	CH0198387505	SXCNA5C	SXCNA5C INDEX	.SXCNA5C
Price	CNY	CH0198387471	SXCNA5N	SXCNA5N INDEX	.SXCNA5N
Gross Return	EUR	CH0198387513	SXCNA5GR	SXCNA5GR INDEX	.SXCNA5GR
Net Return	EUR	CH0198387489	SXCNA5R	SXCNA5R INDEX	.SXCNA5R
Gross Return	HKD	CH0206932805	SXCNA5GK		.SXCNA5GK
Net Return	HKD	CH0206933373	SXCNA5K		.SXCNA5K
Price	HKD	CH0206933464	SXCNA5H		.SXCNA5H
Gross Return	USD	CH0198387521	SXCNA5GV	SXCNA5GV INDEX	.SXCNA5GV
Net Return	USD	CH0198387497	SXCNA5V	SXCNA5V INDEX	.SXCNA5V
Price	USD	CH0198387463	SXCNA5T	SXCNA5T INDEX	.SXCNA5T

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

Quick facts

Weighting	Free-float market cap
Cap factor	10% (EU Enlarged 15: 15%; Eastern Europe 50: the weight of each
No. of components	Fixed, number of stocks indicated in index name
Review frequency	Annually in Sep. (Eastern Europe 50 semi-annually in Mar. and

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

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 a wide range of customization, in terms of component selection, weighting schemes and personalized calculation methodologies.

[3] gr. div. yield is calculated as gr. return index return minus price index return
[4] STOXX data from Dec. 22, 2003 to Aug. 31, 2023

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

BLUE CHIP INDICES
STOXX CHINA A 50

Top 10 Components[5]

Company	Supersector	Country	Weight (%)
Moutai 'A'	Food, Beverage and Tobacco	China	11.26
Moutai 'A'	Food, Beverage and Tobacco	China	11.26
PING AN INSUR GP CO. OF CN 'A'	Insurance	China	5.96
PING AN INSUR GP CO. OF CN 'A'	Insurance	China	5.96
CHINA MERCHANTS BANK 'A'	Banks	China	5.53
CHINA MERCHANTS BANK 'A'	Banks	China	5.53
MIDEA GROUP 'A'	Consumer Products and Services	China	3.59
MIDEA GROUP 'A'	Consumer Products and Services	China	3.59
Wuliangye 'A'	Food, Beverage and Tobacco	China	3.58
Wuliangye 'A'	Food, Beverage and Tobacco	China	3.58

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