

# STOXX CHINA A 900

## Index description

STOXX global benchmark indices provide a broad yet liquid representation of different regions and countries. The indices are derived from their respective Total Market Index (TMI). They are weighted according to free-float market cap and cover about 95% of the free-float market cap of the relevant region or country.

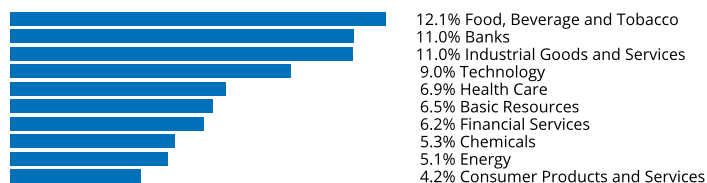
## Key facts

- » Broad and liquid benchmarks for market regions and countries worldwide
- » Broad number of components
- » Serve as benchmarks for their respective regions/actively managed funds
- » Serve as an underlying for a variety of financial products, are used for academic research and receive wide media coverage

## 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	47,507.0	22,543.4	25.0	12.6	1065.9	4.7	4.7	0.0	8.3
STOXX China A Total Market	57,882.3	27,544.1	11.2	4.3	1,065.9	0.5	3.9	0.0	6.5

## 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 A 900	-6.3	-1.0	-6.1	-13.7	26.1	N/A	N/A	-6.1	-4.8	4.8
STOXX China A Total Market	-6.2	-0.8	-5.2	-10.4	28.7	N/A	N/A	-5.2	-3.6	5.2
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX China A 900	N/A	N/A	14.6	16.8	19.3	N/A	N/A	-0.6	-0.3	0.2
STOXX China A Total Market	N/A	N/A	14.3	16.4	19.2	N/A	N/A	-0.6	-0.3	0.3
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX China A 900	1.0	1.0	1.0	1.0	1.0	1.6	1.6	1.7	1.9	1.9
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX China A 900	1.0	1.0	1.0	1.0	1.0	-0.9	-0.5	-0.5	-0.6	-0.2

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

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

# BENCHMARK INDICES

## STOXX CHINA A 900

### 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
STOXX China A 900	15.4	12.2	13.1	12.0	1.4	2.2	1.0	42.4
STOXX China A Total Market	18.8	12.5	14.1	12.3	1.5	2.0	1.0	40.7

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



### Methodology

The universe is the relevant Total Market Index (TMI). All stocks in the index universe are ranked by free-float market cap to produce the index selection list. Target coverage: 95% of the free-float market cap of the index universe. The detailed methodology including the calculation formula can be found in our rulebook : [www.stoxx.com/indices/rulebooks.html](http://www.stoxx.com/indices/rulebooks.html)

### Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return CNY	CH0198387760	SXCNA9GC		.SXCNA9GC
Price EUR	CH0198387687	SXCNA9P		.SXCNA9P
Gross Return EUR	CH0198387745	SXCNA9GR		.SXCNA9GR
Gross Return USD	CH0198387752	SXCNA9GV		.SXCNA9GV
Net Return EUR	CH0198387711	SXCNA9R		.SXCNA9R
Net Return CNY	CH0198387737	SXCNA9C	SXCNA9C INDEX	.SXCNA9C
Net Return USD	CH0198387729	SXCNA9V		.SXCNA9V
Price CNY	CH0198387703	SXCNA9N		.SXCNA9N
Price USD	CH0198387695	SXCNA9T		.SXCNA9T
Gross Return HKD	CH0216250719	SXCNA9GK		.SXCNA9GK
Net Return HKD	CH0216250727	SXCNA9K		.SXCNA9K
Price HKD	CH0216253473	SXCNA9H		.SXCNA9H

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://www.stoxx.com/data/vendor_codes.html)

### Quick facts

Weighting	Free-float market cap
Cap factor	20%
No. of components	Fixed component (exact number indicated in index name)
Review frequency	Quarterly, in Mar., Jun., Sep., Dec.
To learn more about the inception date, currency versions, 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 a wide range of customization, 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. 22, 2003 to Aug. 31, 2023

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

BENCHMARK INDICES

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Top 10 Components<sup>5</sup>

Company	Supersector	Country	Weight (%)
Moutai 'A'	Food, Beverage and Tobacco	China	4.73
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PING AN INSUR GP CO. OF CN 'A'	Insurance	China	2.02
PING AN INSUR GP CO. OF CN 'A'	Insurance	China	2.02
CHINA MERCHANTS BANK 'A'	Banks	China	1.87
CHINA MERCHANTS BANK 'A'	Banks	China	1.87
MIDEA GROUP 'A'	Consumer Products and Services	China	1.22
MIDEA GROUP 'A'	Consumer Products and Services	China	1.22
Wuliangye 'A'	Food, Beverage and Tobacco	China	1.21
Wuliangye 'A'	Food, Beverage and Tobacco	China	1.21

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