

STOXX® CHINA A 50 EQUAL WEIGHT INDEX

Index description

The STOXX® China A 50 Equal Weight Index measures the performance of the the same stocks as the standard free-float market cap weighted indices but use a different weighting scheme by attributing to each component the same weight. The index has a fixed number of components and is part of the STOXX blue-chip index family. The index captures about 60% of the free-float market cap of the respective Total Market Index (TMI).

Key facts

- » The reduced importance of single components makes the index performance less dependent on the performance of individual members.
- » Smaller companies are more strongly represented in the STOXX® China A 50 Equal Weight Index than in the parent index

Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX China A 50 Equal Weight Index	-3.1	3.6	-12.7	3.0	2.5	N/A	N/A	-12.8	1.0	0.5
STOXX China A 50 Index	-3.5	3.3	-11.0	4.1	8.6	N/A	N/A	-11.0	1.4	1.7
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX China A 50 Equal Weight Index	14.3	12.9	20.5	19.4	19.8	-3.6	N/A	-0.7	0.0	0.0
STOXX China A 50 Index	15.7	14.1	21.2	20.4	20.6	-3.9	N/A	-0.6	0.0	0.1
Index to benchmark	Correlation					Tracking error (%)				
STOXX China A 50 Equal Weight Index	1.0	1.0	1.0	1.0	1.0	2.6	2.4	3.1	3.6	3.5
Index to benchmark	Beta					Annualized information ratio				
STOXX China A 50 Equal Weight Index	0.9	0.9	1.0	0.9	0.9	2.1	0.8	-0.7	-0.2	-0.4

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

² Based on EURIBOR1M

(CNY, gross return), all data as of Feb. 28, 2023

BLUE-CHIP INDICES

STOXX® CHINA A 50 EQUAL WEIGHT INDEX

Performance and annual returns⁴



Methodology

The index components exactly match the parent index members, e.g. the STOXX® China A 50 Equal Weight Index consists of the same stocks as the STOXX® China A 50 Index. The same weight is attributed to all components each quarter, regardless of their free-float market cap. Extraordinary replacements are added at the same weight as the deleted stock. 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	CH0209287082	SXCNEWGC	SXCNEWGC INDEX	.SXCNEWGC
Net Return CNY	CH0209287108	SXCNEWC	SXCNEWC INDEX	.SXCNEWC
Net Return CNY	CH0209287108	SXCNEWC	SXCNEWC INDEX	.SXCNEWC
Price CNY	CH0209287124	SXCNEWN	SXCNEWN INDEX	.SXCNEWN
Price CNY	CH0209287124	SXCNEWN	SXCNEWN INDEX	.SXCNEWN
Gross Return EUR	CH0209287199	SXCNEWGR		.SXCNEWGR
Net Return EUR	CH0209287249	SXCNEWWR		.SXCNEWWR
Net Return EUR	CH0209287249	SXCNEWWR		.SXCNEWWR
Price EUR	CH0209287272	SXCNEWWP		.SXCNEWWP
Price EUR	CH0209287272	SXCNEWWP		.SXCNEWWP

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

Quick facts

Weighting	Price-weighted with a weighting factor to achieve an equal
No. of components	Fixed number of components indicated in the index name
Review frequency	In line with the parent index

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.

⁴ STOXX data from Dec. 22, 2003 to Jan. 31, 2023

(CNY, gross return), all data as of Feb. 28, 2023

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Top 10 Components⁴

Company	Supersector	Country	Weight (%)
LUZHOU LAO JIAO 'A'	Oil & Gas	null	2.42
GoerTek 'A'	Oil & Gas	null	2.40
Wuliangye 'A'	Oil & Gas	null	2.31
Sany 'A'	Oil & Gas	null	2.30
BOE Tech 'A'	Oil & Gas	null	2.29
WANHUA CHEMICAL GP.'A'	Oil & Gas	null	2.23
JIANGSU HENGRUI PHARM.'A'	Oil & Gas	null	2.21
Yanghe Brewery 'A'	Oil & Gas	null	2.20
ZIJIN MINING GROUP 'A'	Oil & Gas	null	2.18
TCL ZHONGHUAN RENEW ENG TEC'A'	Oil & Gas	null	2.15

⁴ Based on the composition as of Feb. 28, 2023
