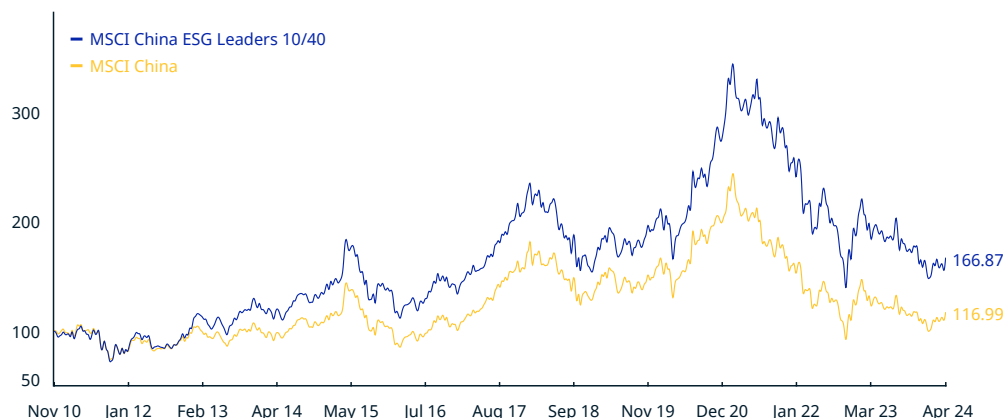


# MSCI China ESG Leaders 10/40 Index (USD)

The MSCI China ESG Leaders 10/40 Index aims to provide exposure to companies with high Environmental, Social and Governance (ESG) performance relative to their sector peers. The MSCI China ESG Leaders 10/40 Index consists of large and mid-cap companies in China. The Index is designed and maintained on a daily basis to take into consideration the 10% and 40% concentration constraints on funds subject to the UCITS III Directive.

For a complete description of the index methodology, please see [Index methodology - MSCI](#).

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2010 – APR 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI China ESG Leaders 10/40	MSCI China
2023	-12.33	-11.20
2022	-25.77	-21.93
2021	-11.64	-21.72
2020	42.29	29.49
2019	30.88	23.46
2018	-26.82	-18.88
2017	54.33	54.07
2016	0.99	0.90
2015	-1.49	-7.82
2014	11.10	7.96
2013	18.84	3.64
2012	28.54	22.75
2011	-14.46	-18.41

## INDEX PERFORMANCE – NET RETURNS (%) (APR 30, 2024)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 30, 2010
MSCI China ESG Leaders 10/40	4.97	12.26	-11.70	-0.46	-18.39	-2.67	4.00	3.89
MSCI China	6.60	16.63	-6.77	4.26	-17.55	-5.55	2.13	1.18

## FUNDAMENTALS (APR 30, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.23	10.47	8.47	1.10
2.76	12.65	9.71	1.27

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2010 – APR 30, 2024)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Nov 30, 2010	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI China ESG Leaders 10/40	1.02	5.31	36.73	30.90	27.54	24.23	-0.60	-0.04	0.22	0.23	60.04	2021-02-17–2022-10-31
MSCI China	1.00	0.00	7.17	30.44	26.89	23.87	-0.58	-0.16	0.14	0.11	62.54	2021-02-17–2022-10-31

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly net returns data

<sup>3</sup> Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI China ESG Leaders 10/40 Index (USD)

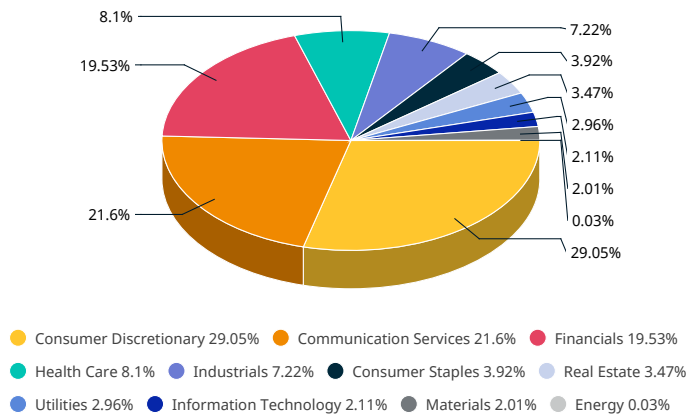
INDEX CHARACTERISTICS

	MSCI China ESG Leaders 10/40	MSCI China
Number of Constituents	174	703
	Weight (%)	
Largest	9.09	15.25
Smallest	0.02	0.01
Average	0.57	0.14
Median	0.15	0.03

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
TENCENT HOLDINGS LI (CN)	9.09	15.25	Comm Svcs
ALIBABA GRP HLDG (HK)	8.82	8.03	Cons Discr
CHINA CONSTRUCTION BK H	8.64	3.25	Financials
NETEASE	5.12	1.93	Comm Svcs
JD.COM (HK)	4.52	1.79	Cons Discr
BAIDU (HK)	4.16	1.57	Comm Svcs
ICBC H	4.01	1.83	Financials
BYD CO H	3.96	1.49	Cons Discr
CHINA MERCHANTS BANK H	2.36	0.89	Financials
KUAISHOU TECHNOLOGY B	2.31	0.87	Comm Svcs
Total	52.99	36.89	

SECTOR WEIGHTS



The MSCI ESG Indexes use ratings and other data supplied by MSCI ESG Research Inc, a subsidiary of MSCI Inc.

The MSCI China ESG Leaders 10/40 Index was launched on Nov 08, 2019. Data prior to the launch date is back-tested test (i.e. calculations of how the index might have performed over that time period had the index existed). There are frequently material differences between back-tested performance and actual results. Past performance – whether actual or back-tested – is no indication or guarantee of future performance.

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