

# MSCI Hong Kong Listed Large Cap Index (USD)

The MSCI Hong Kong Listed Large Cap Index is designed to represent the performance of Hong Kong listed companies in the MSCI Zhong Hua Large Cap Index, plus the Hong Kong listing of HSBC To avoid concentration, the maximum weight of issuers in the MSCI Hong Kong Listed Large Cap Index is capped at 10% as per the MSCI Capped Indexes Methodology.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAR 2009 – MAR 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI Hong Kong Listed Large Cap	MSCI Zhong Hua Large Cap	MSCI Hong Kong
2023	-10.91	-12.04	-14.77
2022	-16.69	-19.55	-4.71
2021	-14.89	-19.95	-3.91
2020	11.55	24.73	5.82
2019	14.62	21.06	10.34
2018	-13.20	-16.82	-7.83
2017	40.33	47.87	36.17
2016	3.20	1.23	2.27
2015	-6.74	-6.78	-0.54
2014	6.50	8.16	5.07
2013	6.10	5.70	11.09
2012	25.54	23.59	28.27
2011	-16.31	-15.86	-16.02
2010	9.23	11.12	23.23

## INDEX PERFORMANCE – NET RETURNS (%) (MAR 29, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 30, 2008
					3 Yr	5 Yr	10 Yr		
MSCI Hong Kong Listed Large Cap	0.35	-3.33	-16.70	-3.33	-15.84	-7.14	0.28	0.56	
MSCI Zhong Hua Large Cap	0.08	-3.45	-18.18	-3.45	-18.33	-6.75	0.90	0.94	
MSCI Hong Kong	-6.45	-11.67	-22.86	-11.67	-13.70	-6.98	1.12	2.27	

## FUNDAMENTALS (MAR 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.77	9.65	7.99	1.04
3.00	11.33	8.99	1.20
4.48	15.10	10.84	0.85

## INDEX RISK AND RETURN CHARACTERISTICS (MAR 29, 2024)

	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since May 30, 2008	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Hong Kong Listed Large Cap	9.65	28.78	25.21	21.83	-0.55	-0.25	0.05	0.09	57.32	2008-06-02–2008-10-27
MSCI Zhong Hua Large Cap	8.35	29.01	25.74	22.65	-0.65	-0.23	0.09	0.11	60.46	2021-02-17–2022-10-31
MSCI Hong Kong	3.69	22.71	22.24	19.51	-0.65	-0.31	0.08	0.16	55.15	2008-05-30–2008-10-27

<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 Hong Kong Listed Large Cap Index (USD)

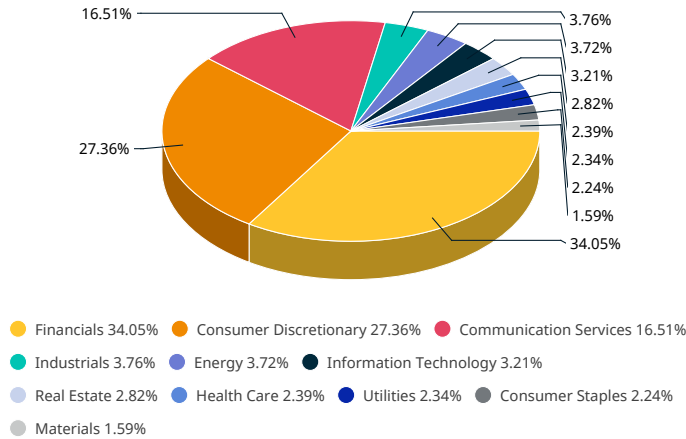
INDEX CHARACTERISTICS

MSCI Hong Kong Listed Large Cap	
Number of Constituents	111
Mkt Cap ( USD Millions)	
Index	1,593,522.38
Largest	167,084.47
Smallest	869.79
Average	14,356.06
Median	5,457.80

TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap ( USD Billions)	Index Wt. (%)	Sector
TENCENT HOLDINGS LI (CN)	CN	167.08	10.49	Comm Svcs
ALIBABA GRP HLDG (HK)	CN	153.90	9.66	Cons Discr
HSBC HOLDINGS (HK)	HK	153.50	9.63	Financials
AIA GROUP	HK	81.68	5.13	Financials
MEITUAN B	CN	67.22	4.22	Cons Discr
CHINA CONSTRUCTION BK H	CN	62.09	3.90	Financials
NETEASE	CN	43.09	2.70	Comm Svcs
HONGKONG EXCH & CLEARING	HK	37.53	2.36	Financials
BANK OF CHINA H	CN	35.10	2.20	Financials
ICBC H	CN	35.08	2.20	Financials
Total		836.27	52.48	

SECTOR WEIGHTS



## ABOUT MSCI

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