

MSCI China A Onshore + H Index (USD)

The MSCI China A Onshore + H Index captures large and mid cap representation across China securities listed on the Shanghai and Shenzhen exchanges as well as the China H shares.

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

CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (USD) (APR 2009 – APR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI China A Onshore + H	MSCI China A Onshore
2023	-10.44	-11.46
2022	-24.97	-27.09
2021	3.42	4.19
2020	32.62	40.29
2019	31.24	37.76
2018	-28.49	-32.85
2017	22.50	20.47
2016	-15.12	-18.97
2015	1.73	7.22
2014	37.36	46.89
2013	0.36	0.98
2012	13.06	9.68
2011	-22.10	-22.82
2010	-2.08	-4.26

INDEX PERFORMANCE – GROSS RETURNS (%) (APR 30, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2004	Div Yld (%)	P/E	P/E Fwd	P/BV
					3 Yr	5 Yr	10 Yr						
MSCI China A Onshore + H	2.86	13.20	-12.13	2.54	-10.91	-0.64	3.63	7.47		2.78	12.94	10.44	1.33
MSCI China A Onshore	2.08	12.84	-13.58	1.39	-12.09	-0.23	4.20	8.55		2.27	15.76	12.15	1.62

FUNDAMENTALS (APR 30, 2024)

INDEX RISK AND RETURN CHARACTERISTICS (APR 30, 2024)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 30, 2004	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI China A Onshore + H	9.54	20.59	20.31	22.76	-0.59	-0.03	0.20	0.35	69.81	2007-10-16–2008-10-27
MSCI China A Onshore	10.24	21.00	21.04	24.21	-0.64	-0.01	0.23	0.37	68.86	2008-01-14–2008-11-04

¹ Last 12 months

² Based on monthly gross returns data

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

MSCI China A Onshore + H Index (USD)

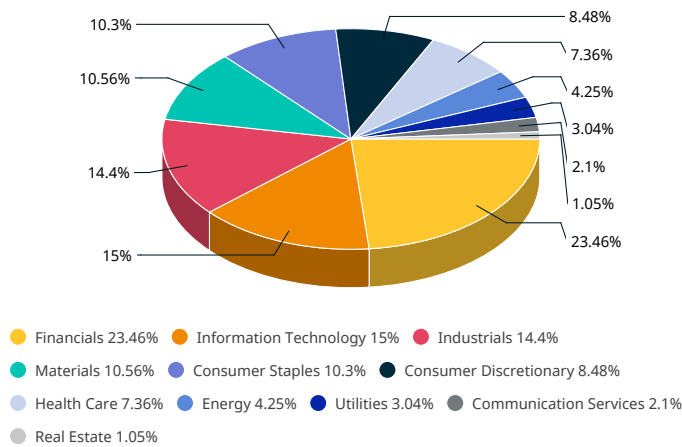
INDEX CHARACTERISTICS

MSCI China A Onshore + H	
Number of Constituents	763
Mkt Cap (USD Millions)	
Index	3,326,765.14
Largest	118,307.93
Smallest	679.72
Average	4,360.11
Median	2,243.16

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
KWEICHOW MOUTAI A	118.31	3.56	Cons Staples
CHINA CONSTRUCTION BK H	62.71	1.88	Financials
CONTEMPORARY A	61.54	1.85	Industrials
CHINA MERCHANTS BANK A	58.64	1.76	Financials
PING AN INSURANCE A	49.18	1.48	Financials
MIDEA GROUP CO A	44.00	1.32	Cons Discr
WULIANGYE YIBIN A	36.29	1.09	Cons Staples
BANK OF CHINA H	35.85	1.08	Financials
ICBC H	35.21	1.06	Financials
INDUSTRIAL BANK A	33.84	1.02	Financials
Total	535.56	16.10	

SECTOR WEIGHTS



China A shares are quoted in local currency (Renminbi). H shares are incorporated in China and trade on the Hong Kong and other foreign exchanges.

The MSCI China A Onshore + H Index was launched on Oct 18, 2006. 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.

ABOUT MSCI

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