

# 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 – SEP 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 (%) (SEP 30, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2010
					3 Yr	5 Yr	10 Yr		
MSCI China ESG Leaders 10/40	24.21	24.72	14.74	21.75	-9.45	2.88	4.92	5.29	
MSCI China	23.90	23.49	23.89	29.34	-5.56	0.84	3.41	2.73	

## FUNDAMENTALS (SEP 30, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.68	11.73	9.90	1.23
2.30	13.62	10.84	1.49

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2010 – SEP 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	5.27	19.63	33.31	28.92	25.14	-0.25	0.16	0.25	0.28	60.04	2021-02-17–2022-10-31
MSCI China	1.00	0.00	4.90	32.73	28.09	24.77	-0.13	0.08	0.19	0.18	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)

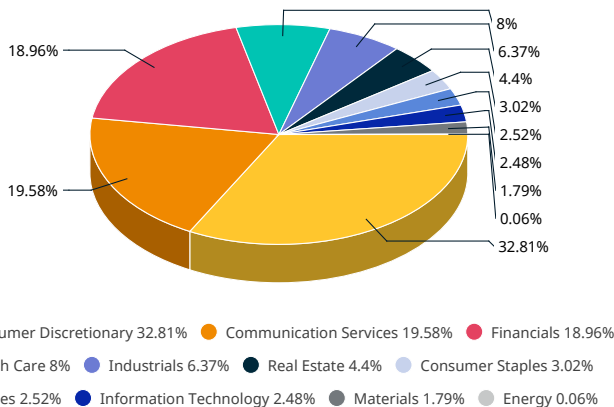
## INDEX CHARACTERISTICS

	MSCI China ESG Leaders 10/40	MSCI China
<b>Number of Constituents</b>	165	597
<b>Weight (%)</b>		
<b>Largest</b>	9.85	16.29
<b>Smallest</b>	0.02	0.01
<b>Average</b>	0.61	0.17
<b>Median</b>	0.19	0.03

## TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
ALIBABA GRP HLDG (HK)	9.85	9.36	Cons Discr
TENCENT HOLDINGS LI (CN)	8.73	16.29	Comm Svcs
CHINA CONSTRUCTION BK H	7.46	3.16	Financials
JD.COM (HK)	5.37	2.31	Cons Discr
ICBC H	4.52	1.80	Financials
BYD CO H	4.12	1.66	Cons Discr
NETEASE	3.87	1.63	Comm Svcs
BAIDU (HK)	3.38	1.35	Comm Svcs
CHINA MERCHANTS BANK H	2.11	0.84	Financials
YUM CHINA HOLDINGS	1.91	0.76	Cons Discr
<b>Total</b>	<b>51.34</b>	<b>39.15</b>	

## 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.

## ABOUT MSCI

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 45 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit [www.msci.com](http://www.msci.com).

The information contained herein (the "Information") may not be reproduced or disseminated in whole or in part without prior written permission from MSCI. The Information may not be used to verify or correct other data, to create indexes, risk models, or analytics, or in connection with issuing, offering, sponsoring, managing or marketing any securities, portfolios, financial products or other investment vehicles. Historical data and analysis should not be taken as an indication or guarantee of any future performance, analysis, forecast or prediction. None of the Information or MSCI index or other product or service constitutes an offer to buy or sell, or a promotion or recommendation of, any security, financial instrument or product or trading strategy. Further, none of the Information or any MSCI index is intended to constitute investment advice or a recommendation to make (or refrain from making) any kind of investment decision and may not be relied on as such. The Information is provided "as is" and the user of the Information assumes the entire risk of any use it may make or permit to be made of the Information. NONE OF MSCI INC. OR ANY OF ITS SUBSIDIARIES OR ITS OR THEIR DIRECT OR INDIRECT SUPPLIERS OR ANY THIRD PARTY INVOLVED IN THE MAKING OR COMPILING OF THE INFORMATION (EACH, AN "MSCI PARTY") MAKES ANY WARRANTIES OR REPRESENTATIONS AND, TO THE MAXIMUM EXTENT PERMITTED BY LAW, EACH MSCI PARTY HEREBY EXPRESSLY DISCLAIMS ALL IMPLIED WARRANTIES, INCLUDING WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE. WITHOUT LIMITING ANY OF THE FOREGOING AND TO THE MAXIMUM EXTENT PERMITTED BY LAW, IN NO EVENT SHALL ANY OF THE MSCI PARTIES HAVE ANY LIABILITY REGARDING ANY OF THE INFORMATION FOR ANY DIRECT, INDIRECT, SPECIAL, PUNITIVE, CONSEQUENTIAL (INCLUDING LOST PROFITS) OR ANY OTHER DAMAGES EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES. The foregoing shall not exclude or limit any liability that may not by applicable law be excluded or limited.

© 2024 MSCI Inc. All rights reserved.