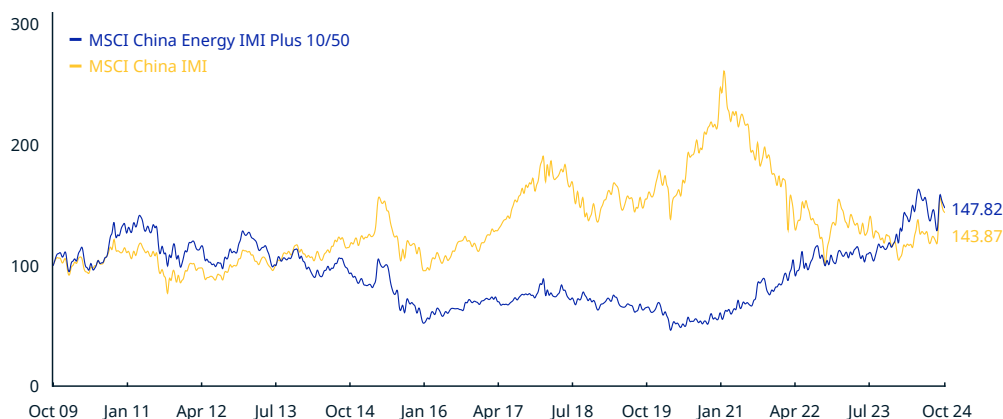


# MSCI China Energy IMI Plus 10/50 Index (USD)

The MSCI China Energy IMI Plus 10/50 Index is designed to capture the large-, mid- and small-capitalization segments of securities included in the MSCI China IMI Index that are classified in the Energy Sector as per the Global Industry Classification Standard (GICS®). The Index incorporates all eligible securities as per MSCI's Global Investable Market Index Methodology, including China A, B and H shares, Red chips, P chips and foreign listings (e.g., American Depository Receipts). To ensure a minimum number of issuers in the Index, the Index may also include securities classified in the Energy sector from developed countries in the Asia Pacific region with exposure to China as defined by the MSCI Economic Exposure Data methodology. Additionally, the Index utilizes a 10/50 concentration constraint whereby the weight of each issuer in the Index is capped at 10% and the cumulative weight of all issuers with a weight in excess of 5% does not exceed 50% of the Index by weight.

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

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



## ANNUAL PERFORMANCE (%)

Year	MSCI China Energy IMI Plus 10/50	MSCI China IMI
2023	18.30	-11.82
2022	27.60	-22.03
2021	44.53	-21.21
2020	-18.02	29.42
2019	6.50	22.72
2018	-19.13	-18.74
2017	16.09	50.67
2016	7.44	-0.02
2015	-27.03	-6.42
2014	-19.74	6.84
2013	-13.80	5.33
2012	22.99	22.80
2011	-22.71	-20.90
2010	20.59	6.29

## INDEX PERFORMANCE – NET RETURNS (%) (OCT 31, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 29, 2009
					3 Yr	5 Yr	10 Yr	Since May 29, 2009	
MSCI China Energy IMI Plus 10/50	-5.55	3.65	30.09	22.11	22.51	18.33	4.65	3.80	
MSCI China IMI	-5.97	17.59	20.76	20.73	-8.88	-1.41	1.92	3.61	

## FUNDAMENTALS (OCT 31, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
6.60	8.67	7.76	1.05
2.44	13.31	10.22	1.36

## INDEX RISK AND RETURN CHARACTERISTICS (OCT 31, 2024)

	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since May 29, 2009	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI China Energy IMI Plus 10/50	21.85	22.51	23.85	23.38	0.86	0.73	0.24	0.22	67.30	2011-04-11–2020-03-23
MSCI China IMI	4.16	32.75	28.12	24.80	-0.24	-0.00	0.13	0.21	62.47	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 Energy IMI Plus 10/50 Index (USD)

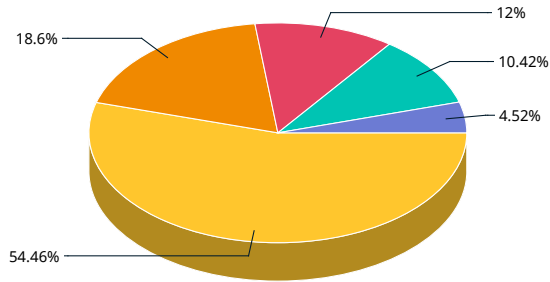
## INDEX CHARACTERISTICS

MSCI China Energy IMI Plus 10/50	
<b>Number of Constituents</b>	28
<b>Mkt Cap ( USD Millions)</b>	
<b>Index</b>	74,982.37
<b>Largest</b>	6,454.84
<b>Smallest</b>	171.38
<b>Average</b>	2,677.94
<b>Median</b>	2,214.58

## TOP 10 CONSTITUENTS

	Float Adj Mkt Cap ( USD Billions)	Index Wt. (%)
CHINA SHENHUA ENERGY H	6.45	8.61
CHINA PETRO & CHEM H	5.62	7.50
PETROCHINA CO H	5.52	7.36
YANKUANG ENERGY GROUP H	5.34	7.12
INNER MONGOLIA YITAI B	4.29	5.72
CHINA COAL ENERGY H	3.63	4.84
SHAANXI COAL IND A(HK-C)	3.41	4.55
CHINA OILFIELD SVCS H	3.39	4.52
KINETIC DEVELOPMENT GRP	3.16	4.21
COSCO SHIPPING ENERGY H	2.68	3.57
<b>Total</b>	<b>43.49</b>	<b>57.99</b>

## SUB-INDUSTRY WEIGHTS



- Coal & Consumable Fuels 54.46%
- Integrated Oil & Gas 18.6%
- Oil & Gas Storage & Transportation 12%
- Oil & Gas Equipment & Services 10.42%
- Oil & Gas Drilling 4.52%

The MSCI China Energy IMI Plus 10/50 Index was launched on Sep 03, 2018. 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.