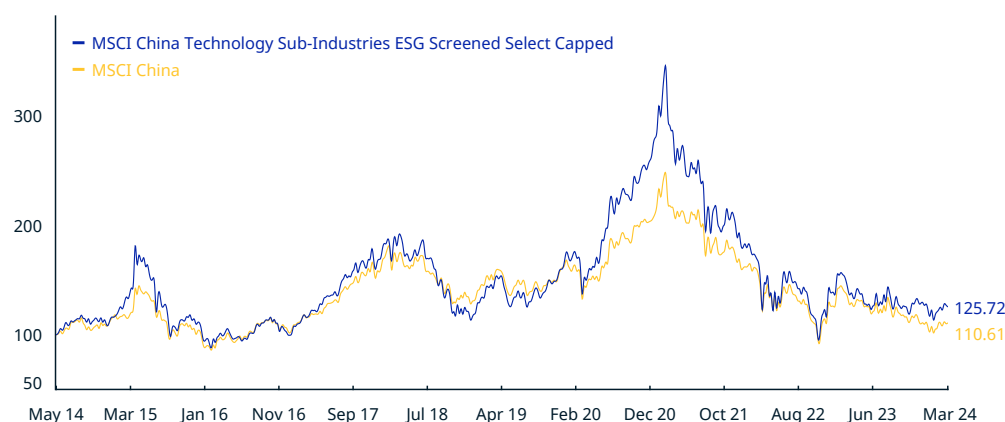


# MSCI China Technology Sub-Industries ESG Screened Select Capped Index (USD)

The MSCI China Technology Sub-Industries ESG Screened Select Capped Index is based on the MSCI China Index, its parent index, and includes large and mid-cap securities of the Chinese equity markets. The index only includes companies belonging to selected GICS® sub-Industries while excluding the companies that are associated with controversial, civilian and nuclear weapons and tobacco, that derive revenues from thermal coal and oil sands extraction and thermal coal based power generation and that are not compliant with the United Nations Global Compact principles. The index limits company concentration by constraining the maximum weight of the companies in the Index.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAY 2014 – MAR 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI China Technology Sub-Industries ESG Screened Select Capped	MSCI China
2023	-5.07	-11.20
2022	-25.04	-21.93
2021	-33.35	-21.72
2020	72.73	29.49
2019	37.96	23.46
2018	-31.90	-18.88
2017	69.03	54.07
2016	-8.62	0.90
2015	-2.51	-7.82

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

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since May 30, 2014
MSCI China Technology Sub-Industries ESG Screened Select Capped	1.77	-4.11	-12.27	-4.11	-21.75	-3.02	na	2.35
MSCI China	0.94	-2.19	-17.05	-2.19	-18.92	-6.33	na	1.03

## FUNDAMENTALS (MAR 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.22	19.86	12.87	2.13
2.87	11.69	9.05	1.22

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 30, 2014 – MAR 29, 2024)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since May 30, 2014	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI China Technology Sub-Industries ESG Screened Select Capped	1.13	10.34	32.49	34.61	32.14	na	-0.61	-0.00	na	0.17	71.91	2021-02-17–2022-10-24
MSCI China	1.00	0.00	7.17	30.13	26.74	na	-0.64	-0.19	na	0.10	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

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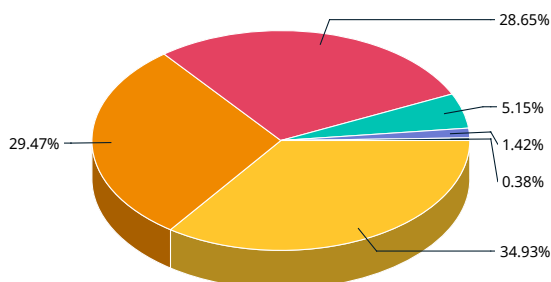
## INDEX CHARACTERISTICS

	MSCI China Technology Sub-Industries ESG Screened Select Capped	MSCI China
<b>Number of Constituents</b>	181	704
	<b>Weight (%)</b>	
<b>Largest</b>	7.70	14.19
<b>Smallest</b>	0.03	0.01
<b>Average</b>	0.55	0.14
<b>Median</b>	0.12	0.03

## TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
TENCENT HOLDINGS LI (CN)	7.70	14.19	Comm Svcs
BAIDU (HK)	7.16	1.64	Comm Svcs
ALIBABA GRP HLDG (HK)	7.10	8.07	Cons Discr
NETEASE	6.94	2.22	Comm Svcs
PDD HOLDINGS A ADR	6.21	3.84	Cons Discr
JD.COM (HK)	5.09	1.78	Cons Discr
XIAOMI CORP B	5.01	1.62	Info Tech
KUAISHOU TECHNOLOGY B	4.61	0.81	Comm Svcs
NEW ORIENTAL EDUCATION	4.04	0.71	Cons Discr
LENOVO GROUP	2.93	0.52	Info Tech
<b>Total</b>	<b>56.80</b>	<b>35.41</b>	

## SECTOR WEIGHTS



- Communication Services 34.93%
- Consumer Discretionary 29.47%
- Information Technology 28.65%
- Industrials 5.15%
- Financials 1.42%
- Consumer Staples 0.38%

The MSCI China Technology Sub-Industries ESG Screened Select Capped Index was launched on May 11, 2021. 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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