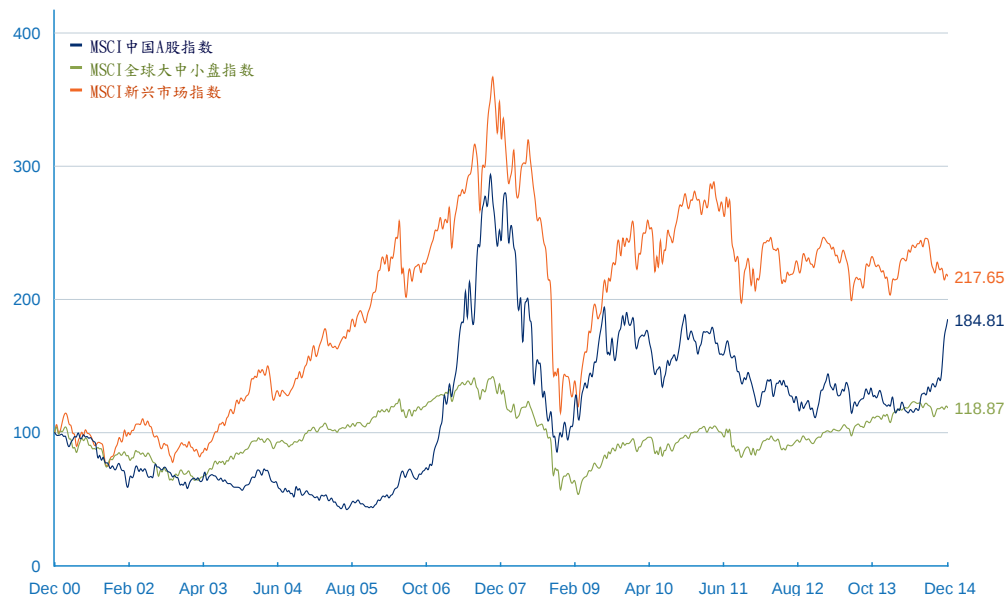


MSCI 中国A股指数

MSCI 中国A股指数综合反映了上海证券交易所和深圳证券交易所上市的A股大、中盘公司的表现。

累计指数表现—价格指数（2000年12月-2014年12月）—人民币



年度收益 (%)

年度	MSCI 中国A股指数	MSCI 全球大中小盘指数	MSCI 新兴市场指数
2014	46.84	4.37	-2.26
2013	-4.06	17.64	-7.67
2012	6.58	12.62	13.98
2011	-27.15	-13.92	-23.98
2010	-8.65	8.24	12.32
2009	94.98	33.43	74.60
2008	-64.69	-47.36	-57.47
2007	156.15	2.23	27.70
2006	123.28	15.00	24.94
2005	-8.95	6.91	27.06
2004	-17.02	14.57	22.45
2003	3.99	33.26	51.58
2002	-17.28	-18.76	-7.97
2001	-26.50	-16.67	-4.92

指数表现—价格指数 (%) (2014年12月31日)

	1 Mo	3 Mo	1 Yr	YTD	年化收益				自2000年 12月1日
					3 Yr	5 Yr	10 Yr		
MSCI 中国A股指数	21.00	36.66	46.84	46.84	14.51	-0.01	13.61	4.45	
MSCI 全球大中小盘指数	-0.82	1.31	4.37	4.37	11.41	5.20	1.30	1.23	
MSCI 新兴市场指数	-3.90	-3.88	-2.26	-2.26	0.95	-2.56	2.83	5.67	

基本面数据 (2014年12月31日)

股息收益率 (%)	P/E	P/E Fwd	P/BV
1.55	17.62	13.63	2.36
2.41	18.08	15.09	2.06
2.95	13.17	10.58	1.52

指数风险与回报特征 (2014年12月31日)

	换手率 (%) ¹	年化波动率 (%) ²			最大跌幅	
		3 Yr	5 Yr	10 Yr	(%)	周期 YYYY-MM-DD
MSCI 中国A股指数	12.47	24.20	23.85	32.35	71.43	2007-10-16—2008-11-04
MSCI 全球大中小盘指数	2.92	10.55	14.38	16.65	63.14	2007-10-31—2009-03-09
MSCI 新兴市场指数	5.95	15.07	18.13	23.53	68.88	2007-10-29—2008-10-27

¹ 过去12个月

² 基于月度价格收益

中国A股股票以本币（人民币）计价。

MSCI 中国A股指数于2005年5月10日发布。早于发布日期的数据为回溯数据。

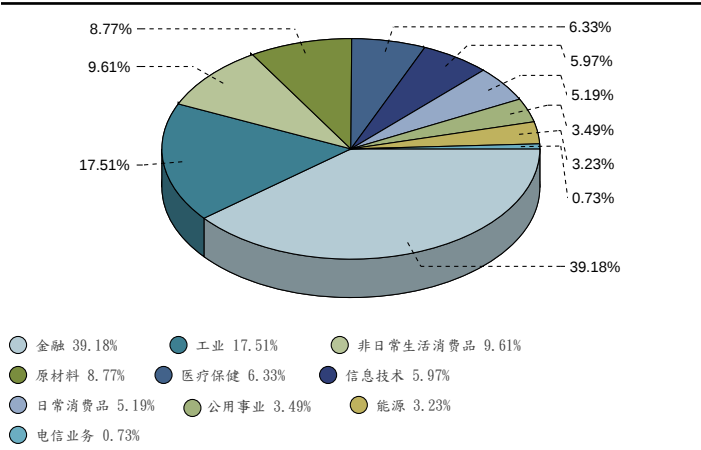
指数特征

MSCI 中国A股指数	
成份股个数	523
市值 (百万人民币)	
指数	8,510,860.45
最大值	268,194.86
最小值	2,738.71
平均值	16,273.16
中值	8,973.56

前十位成份股

	市值 (十亿人民币)	权重 (%)	行业	行业 权重 (%)
中国平安	268.19	3.15	金融	8.0
中信证券	250.15	2.94	金融	7.5
招商银行	222.45	2.61	金融	6.7
民生银行	221.19	2.60	金融	6.6
浦发银行	160.97	1.89	金融	4.8
兴业银行	157.18	1.85	金融	4.7
海通证券	136.29	1.60	金融	4.1
交通银行	120.11	1.41	金融	3.6
万科A	114.61	1.35	金融	3.4
中国建筑	87.36	1.03	工业	5.9
加总	1,738.49	20.43		

行业权重



指数方法论

该指数基于MSCI全球可投资指数方法论编制。该方法论通过完整而统一的方法构建指数，便于在国际视野下进行卓有意义的跨区域不同市值规模，行业，风格投资的比较及组合。以无遗漏为目标，实现对可投资机会组合的全面覆盖，并强调指数的流动性，可投资性和可复制性。指数采用季度调整审议，分别于每年2月、5月、8月和11月进行，及时反映相关股票市场的变化，同时控制指数的换手率。

About MSCI

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The company's flagship product offerings are: the MSCI indexes with approximately USD 9 trillion estimated to be benchmarked to them on a worldwide basis¹; Barra multi-asset class factor models, portfolio risk and performance analytics; RiskMetrics multi-asset class market and credit risk analytics; IPD real estate information, indexes and analytics; MSCI ESG (environmental, social and governance) Research screening, analysis and ratings; and FEA valuation models and risk management software for the energy and commodities markets. MSCI is headquartered in New York, with research and commercial offices around the world.

¹As of March 31, 2014, as reported on June 25, 2014 by eVestment, Lipper and Bloomberg.

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