

MSCI China Financials 10/50 Index (USD)

The MSCI China Financials 10/50 Index is designed to capture the large- and mid-capitalization segments of securities included in the MSCI China Index that are classified in the Financials 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 Depositary Receipts). Additionally, the Index utilizes a 10/50 concentration constraint whereby the weight of each group entity in the Index is capped at 10% and the cumulative weight of all group entities 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) (MAR 2009 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI China Financials 10/50	MSCI China
2023	-4.36	-11.20
2022	-9.46	-21.93
2021	-5.96	-21.72
2020	-2.24	29.49
2019	15.77	23.46
2018	-17.39	-18.88
2017	26.76	54.07
2016	-2.61	0.90
2015	-7.54	-7.82
2014	25.46	7.96
2013	-0.62	3.64
2012	33.71	22.75
2011	-23.10	-18.41
2010	-4.66	4.63

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

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 25, 2008
MSCI China Financials 10/50	-2.42	0.99	-5.46	0.99	-7.87	-4.30	1.88	6.00
MSCI China	0.94	-2.19	-17.05	-2.19	-18.92	-6.33	1.24	5.37

FUNDAMENTALS (MAR 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
6.28	4.89	4.43	0.50
2.87	11.69	9.05	1.22

INDEX RISK AND RETURN CHARACTERISTICS (MAR 29, 2024)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 25, 2008	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI China Financials 10/50	10.82	23.11	21.52	22.98	-0.36	-0.19	0.13	0.30	47.40	2018-01-26–2022-10-31
MSCI China	7.17	30.13	26.74	23.81	-0.64	-0.19	0.11	0.27	62.54	2021-02-17–2022-10-31

¹ Last 12 months

² Based on monthly net returns data

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

MSCI China Financials 10/50 Index (USD)

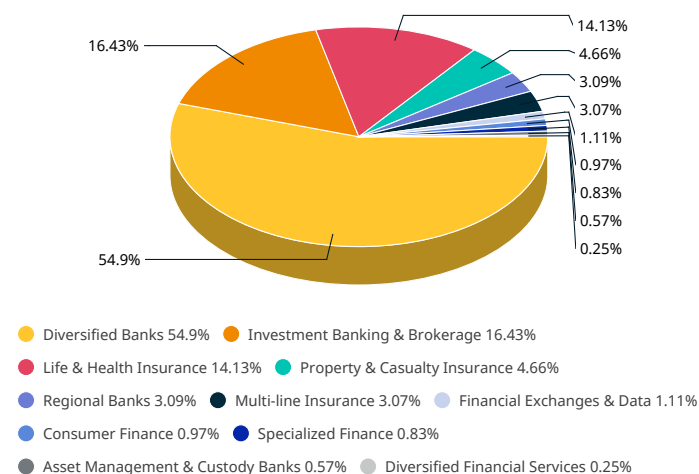
INDEX CHARACTERISTICS

MSCI China Financials 10/50	
Number of Constituents	94
Mkt Cap (USD Millions)	
Index	298,560.17
Largest	28,315.97
Smallest	186.35
Average	3,176.17
Median	1,309.90

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)
BANK OF CHINA H	28.32	9.48
ICBC H	26.70	8.94
CHINA CONSTRUCTION BK H	26.51	8.88
PING AN INSURANCE H	25.13	8.42
CHINA MERCHANTS BANK H	16.04	5.37
AGRI BANK OF CHINA H	11.31	3.79
PICC PPTY & CASUALTY H	9.82	3.29
CHINA LIFE INSURANCE H	9.45	3.17
BANK OF COMMUNICATIONS H	7.43	2.49
CHINA CITIC BANK H	6.46	2.16
Total	167.17	55.99

SUB-INDUSTRY WEIGHTS



The MSCI China Financials 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

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