

# MSCI China A Onshore Large Cap Growth Index (USD)

The **MSCI China A Onshore Large Cap Growth Index** captures large and mid cap representation across China securities listed on the Shanghai and Shenzhen exchanges. The growth investment style characteristics for index construction are defined using five variables: long-term forward EPS growth rate, short-term forward EPS growth rate, current internal growth rate and long-term historical EPS growth trend and long-term historical sales per share growth trend.

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

## CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (USD) (MAY 2011 – MAY 2026)



## ANNUAL PERFORMANCE (%)

Year	MSCI China A Onshore Large Cap Growth	MSCI China A Onshore
2025	41.43	30.26
2024	4.31	11.91
2023	-20.09	-11.46
2022	-31.04	-27.09
2021	5.65	4.19
2020	71.89	40.29
2019	52.08	37.76
2018	-36.48	-32.85
2017	27.25	20.47
2016	-22.65	-18.97
2015	-0.46	7.22
2014	23.14	46.89
2013	-3.96	0.98
2012	8.74	9.68

## INDEX PERFORMANCE – GROSS RETURNS (%) (MAY 29, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2009
					3 Yr	5 Yr	10 Yr	Since Nov 30, 2009	
MSCI China A Onshore Large Cap Growth	10.28	20.16	73.97	22.10	17.03	-0.94	8.23	3.04	
MSCI China A Onshore	2.80	4.06	45.82	11.26	14.25	0.44	5.53	3.64	

## FUNDAMENTALS (MAY 29, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
0.70	40.46	25.76	6.51
1.80	22.56	16.09	2.17

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 29, 2026)

	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Nov 30, 2009	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI China A Onshore Large Cap Growth	48.01	27.88	27.21	25.39	0.53	-0.03	0.34	0.19	62.43	2015-06-08–2018-10-29
MSCI China A Onshore	8.75	21.30	21.72	20.40	0.51	-0.04	0.25	0.20	57.54	2015-06-12–2018-10-18

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly gross returns data

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

The MSCI China A Onshore Large Cap Growth Index was launched on Dec 01, 2009. 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.

**INDEX CHARACTERISTICS**

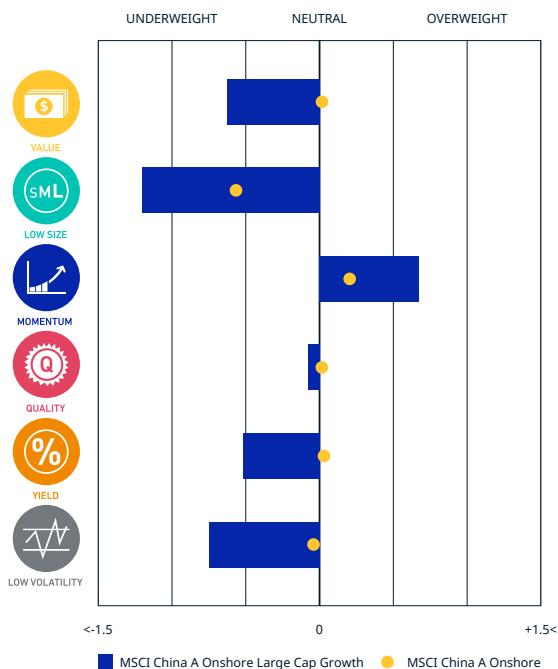
MSCI China A Onshore Large Cap Growth	
Number of Constituents	75
Mkt Cap (USD Millions)	
Index	1,525,612.83
Largest	151,834.31
Smallest	1,229.54
Average	20,341.50
Median	11,532.76

**TOP 10 CONSTITUENTS**

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
CONTEMPORARY A	151.83	9.95	Industrials
ZHONGJI INNOLIGHT A	142.96	9.37	Info Tech
EOPTOLINK TECH A	88.19	5.78	Info Tech
ZIJIN MINING GROUP CO A	64.85	4.25	Materials
CAMBRICON TECHNOLOGIES A	60.32	3.95	Info Tech
LUXSHARE PRECISION IND A	47.33	3.10	Info Tech
FOXCONN INDUSTRIAL CO A	43.07	2.82	Info Tech
GIGA DEVICE SC A	41.47	2.72	Info Tech
SUZHOU DONGSHAN PREC A	40.36	2.65	Info Tech
MONTAGE TECH A	38.57	2.53	Info Tech
Total	718.95	47.13	

**FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN**

**MSCI FACTOR BOX**



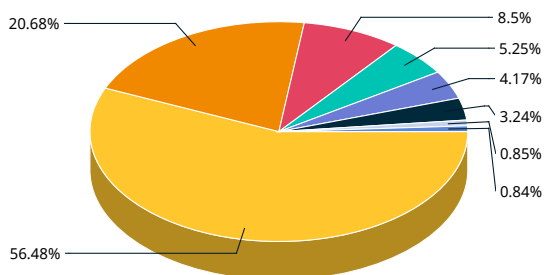
**MSCI FaCS**

- VALUE**  
Relatively Inexpensive Stocks
- LOW SIZE**  
Smaller Companies
- MOMENTUM**  
Rising Stocks
- QUALITY**  
Sound Balance Sheet Stocks
- YIELD**  
Cash Flow Paid Out
- LOW VOLATILITY**  
Lower Risk Stocks

MSCI FaCS provides absolute factor exposures relative to a broad global index - MSCI ACWI IMI.

Neutral factor exposure (FaCS = 0) represents MSCI ACWI IMI.

**SECTOR WEIGHTS**



- Information Technology 56.48%
- Industrials 20.68%
- Materials 8.5%
- Health Care 5.25%
- Consumer Discretionary 4.17%
- Financials 3.24%
- Communication Services 0.85%
- Consumer Staples 0.84%

**MSCI FACTOR BOX AND FaCS FRAMEWORK (Please refer to complete description of the MSCI FaCS methodology [here](#))**

MSCI FaCS is a standard method for evaluating and reporting the Factor characteristics of equity portfolios. MSCI FaCS consists of Factor Groups (e.g. Value, Size, Momentum, Quality, Yield, and Volatility) that have been extensively documented in academic literature and validated by MSCI Research as key drivers of risk and return in equity portfolios. These Factor Groups are constructed by aggregating 16 factors (e.g. Book-to-Price, Earnings/Dividend Yields, LT Reversal, Leverage, Earnings Variability/Quality, Beta) from the latest Barra global equity factor risk model, GEMLT, designed to make fund comparisons transparent and intuitive for use. The MSCI Factor Box, which is powered by MSCI FaCS, provides a visualization designed to easily compare absolute exposures of funds/indexes and their benchmarks along 6 Factor Groups that have historically demonstrated excess market returns over the long run.

**ABOUT MSCI**

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