

# MSCI China A Custom Quality Value 100 Index (CNY)

The MSCI China A Custom Quality Value 100 Index is based on the MSCI China A Onshore Index, its parent index, and includes large and mid-cap securities listed on the Shanghai and Shenzhen exchanges. The Index is a factor index that uses optimization in its index construction. The Index is designed to represent the performance of a strategy that seeks higher exposure to Quality and Value style factors from a selection of lower volatility securities from the MSCI China A Onshore Index.

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

## CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (CNY) (NOV 2009 – APR 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI China A Custom Quality Value 100	MSCI China A Onshore
2023	-2.26	-11.63
2022	-12.72	-22.06
2021	-6.81	-0.02
2020	16.85	29.42
2019	30.40	36.94
2018	-23.07	-30.63
2017	28.79	11.13
2016	-4.91	-14.74
2015	19.11	10.77
2014	51.75	46.84
2013	1.86	-4.06
2012	2.16	6.58
2011	-23.04	-27.15
2010	-5.76	-8.65

## INDEX PERFORMANCE – PRICE RETURNS (%) (APR 30, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Nov 30, 2009
MSCI China A Custom Quality Value 100	3.68	13.19	-1.28	9.96	-4.57	1.45	9.06	4.03
MSCI China A Onshore	2.18	13.70	-11.66	3.42	-10.47	-0.70	3.78	-0.50

## FUNDAMENTALS (APR 30, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.67	11.21	9.86	1.23
2.27	15.76	12.15	1.62

## INDEX RISK AND RETURN CHARACTERISTICS (APR 30, 2024)

	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	(%)	Period YYYY-MM-DD
MSCI China A Custom Quality Value 100	42.87	14.12	13.86	19.29	41.35	2015-06-12–2016-01-28
MSCI China A Onshore	10.24	17.62	17.51	22.01	55.55	2015-06-12–2019-01-03

<sup>1</sup> Last 12 months

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

## MSCI China A Custom Quality Value 100 Index (CNY)

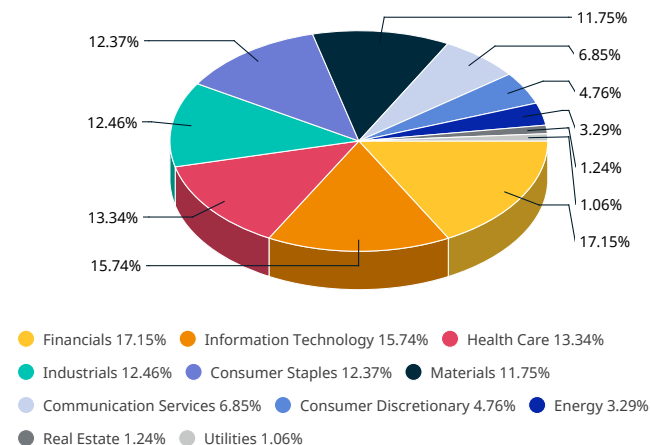
### INDEX CHARACTERISTICS

MSCI China A Custom Quality Value 100	
<b>Number of Constituents</b>	95
<b>Mkt Cap (CNY Millions)</b>	
<b>Index</b>	4,767,655.79
<b>Largest</b>	133,176.62
<b>Smallest</b>	9,683.90
<b>Average</b>	50,185.85
<b>Median</b>	36,991.75

### TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (CNY Billions)	Index Wt. (%)	Sector
GREE ELECT APPLIANCES A	133.18	2.79	Cons Discr
AGRI BANK OF CHINA A	132.48	2.78	Financials
BANK OF COMMUNICATIONS A	131.75	2.76	Financials
BOE TECHNOLOGY GROUP A	127.42	2.67	Info Tech
BANK OF BEIJING A	126.67	2.66	Financials
ICBC A	123.48	2.59	Financials
KWEICHOW MOUTAI A	123.10	2.58	Cons Staples
SHENZHEN MINDRAY A	118.51	2.49	Health Care
CHINA MOBILE A	117.95	2.47	Comm Srvcs
CHINA UTD NETWK COMMU A	105.68	2.22	Comm Srvcs
<b>Total</b>	<b>1,240.21</b>	<b>26.01</b>	

### SECTOR WEIGHTS



The MSCI China A Custom Quality Value 100 Index was launched on Jun 04, 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.

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