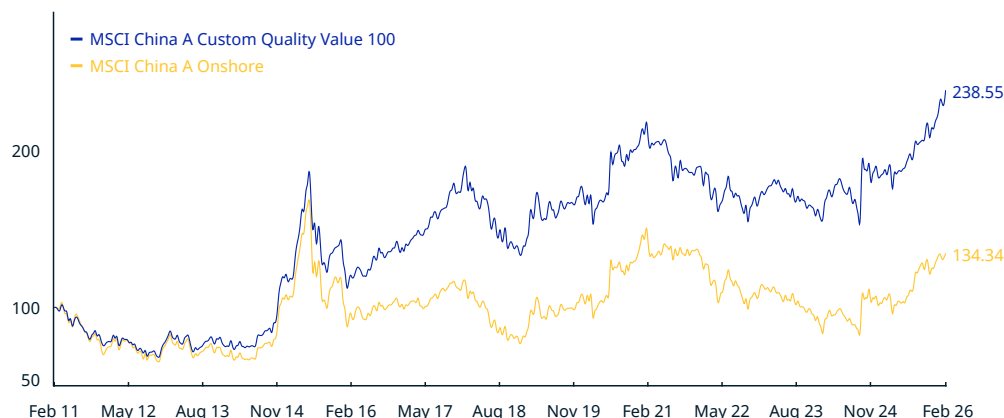


MSCI China A Custom Quality Value 100 Index (CNY)

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) (FEB 2011 – FEB 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI China A Custom Quality Value 100	MSCI China A Onshore
2025	15.57	21.61
2024	16.42	11.98
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

INDEX PERFORMANCE – PRICE RETURNS (%) (FEB 27, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2009
					3 Yr	5 Yr	10 Yr		
MSCI China A Custom Quality Value 100	2.14	12.81	29.18	9.05	10.64	2.96	7.78	5.42	
MSCI China A Onshore	0.93	8.29	28.07	4.72	6.01	-0.68	4.38	1.55	

FUNDAMENTALS (FEB 27, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.92	13.36	11.88	1.49
1.85	21.61	15.92	2.12

INDEX RISK AND RETURN CHARACTERISTICS (FEB 27, 2026)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	(%)	Period YYYY-MM-DD
MSCI China A Custom Quality Value 100	42.96	13.51	14.16	14.46	41.35	2015-06-12–2016-01-28
MSCI China A Onshore	6.03	18.89	18.63	17.82	55.55	2015-06-12–2019-01-03

¹ Last 12 months

² Based on monthly price returns data

MSCI China A Custom Quality Value 100 Index (CNY)

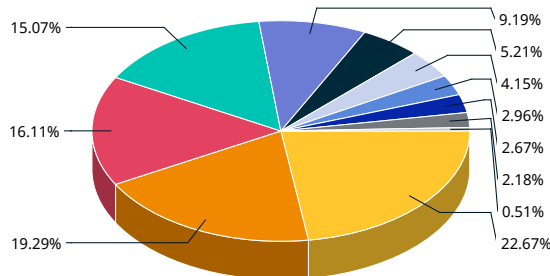
INDEX CHARACTERISTICS

MSCI China A Custom Quality Value 100	
Number of Constituents	100
Mkt Cap (CNY Millions)	
Index	9,255,308.93
Largest	271,997.93
Smallest	16,025.36
Average	92,553.09
Median	75,048.78

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (CNY Billions)	Index Wt. (%)	Sector
HENGTONG OPTIC-ELECTRI A	272.00	2.94	Info Tech
ZIJIN MINING GROUP CO A	246.52	2.66	Materials
JIANGSU ZHONGTIAN TECH A	230.87	2.49	Industrials
CNOOC A	228.87	2.47	Energy
BOE TECHNOLOGY GROUP A	227.32	2.46	Info Tech
CMOC GROUP A	226.66	2.45	Materials
MIDEA GROUP CO A	221.62	2.39	Cons Discr
LUXSHARE PRECISION IND A	211.72	2.29	Info Tech
SHENZHEN SUNWAY COMMU A	180.81	1.95	Info Tech
WEICHAI POWER CO A	177.11	1.91	Industrials
Total	2,223.51	24.02	

SECTOR WEIGHTS



- Information Technology 22.67% ● Materials 19.29% ● Industrials 16.11%
- Financials 15.07% ● Consumer Discretionary 9.19% ● Energy 5.21%
- Health Care 4.15% ● Utilities 2.96% ● Communication Services 2.67%
- Consumer Staples 2.18% ● Real Estate 0.51%

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.

ABOUT MSCI

MSCI (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates. To learn more, please visit www.msci.com.

The data, data feeds, databases, reports, text, graphs, charts, images, videos, recordings, models, metrics, analytics, indexes, assessments, ratings, scores, software, websites, products, services and other information delivered in connection with this notice (the "Information"): (a) are proprietary information of MSCI and its suppliers, (b) may not be used for commercial purposes without prior written permission from MSCI Inc. or its affiliates ("MSCI"), and (c) are not investment advice and must not be relied on as such. The Information and its use are further subject to the disclaimer at <https://www.msci.com/legal/notice-and-disclaimer>. As detailed therein, MSCI AND ITS SUPPLIERS MAKE NO EXPRESS OR IMPLIED WARRANTIES OF MERCHANTABILITY, FITNESS FOR A PARTICULAR PURPOSE OR OTHERWISE WITH RESPECT TO THE INFORMATION HEREIN AND DISCLAIM ALL LIABILITY TO THE MAXIMUM EXTENT PERMITTED BY LAW. For information about how MSCI collects and uses personal data, refer to <https://www.msci.com/privacy-pledge>.

© 2026 MSCI Inc. All rights reserved.

