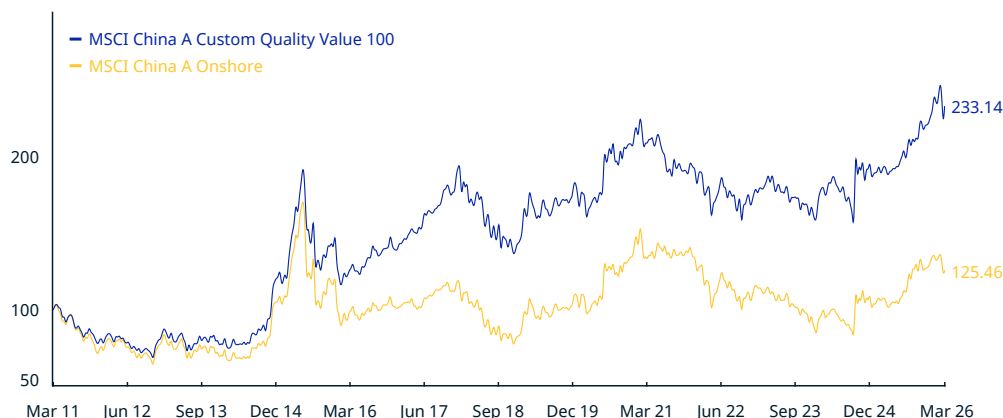


MSCI China A Custom Quality Value 100 Index (CNY)

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) (MAR 2011 – MAR 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 (%) (MAR 31, 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	-4.78	3.83	21.11	3.83	8.14	2.08	6.22	5.08	
MSCI China A Onshore	-7.55	-3.19	18.58	-3.19	3.59	-1.25	2.34	1.05	

FUNDAMENTALS (MAR 31, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.13	12.48	10.96	1.40
1.93	20.63	14.77	2.03

INDEX RISK AND RETURN CHARACTERISTICS (MAR 31, 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	44.41	13.89	14.34	14.25	41.35	2015-06-12–2016-01-28
MSCI China A Onshore	8.75	19.45	18.82	17.58	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)

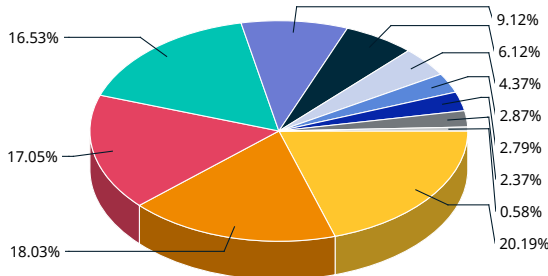
INDEX CHARACTERISTICS

	MSCI China A Custom Quality Value 100
Number of Constituents	96
	Mkt Cap (CNY Millions)
Index	8,553,140.65
Largest	301,545.49
Smallest	14,687.45
Average	89,095.22
Median	71,958.85

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (CNY Billions)	Index Wt. (%)	Sector
HENGTONG OPTIC-ELECTRI A	301.55	3.53	Info Tech
CNOOC A	255.22	2.98	Energy
JIANGSU ZHONGTIAN TECH A	238.40	2.79	Industrials
MIDEA GROUP CO A	215.16	2.52	Cons Discr
LUXSHARE PRECISION IND A	207.68	2.43	Info Tech
ZIJIN MINING GROUP CO A	203.95	2.38	Materials
BOE TECHNOLOGY GROUP A	198.40	2.32	Info Tech
CHINA CONSTRUCTION BK A	178.49	2.09	Financials
CHINA MOBILE A	168.92	1.97	Comm Srvcs
COSCO SHIPPING HLDGS A	166.35	1.94	Industrials
Total	2,134.11	24.95	

SECTOR WEIGHTS



- Information Technology 20.19%
- Materials 18.03%
- Financials 17.05%
- Industrials 16.53%
- Consumer Discretionary 9.12%
- Energy 6.12%
- Health Care 4.37%
- Utilities 2.87%
- Communication Services 2.79%
- Consumer Staples 2.37%
- Real Estate 0.58%

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

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