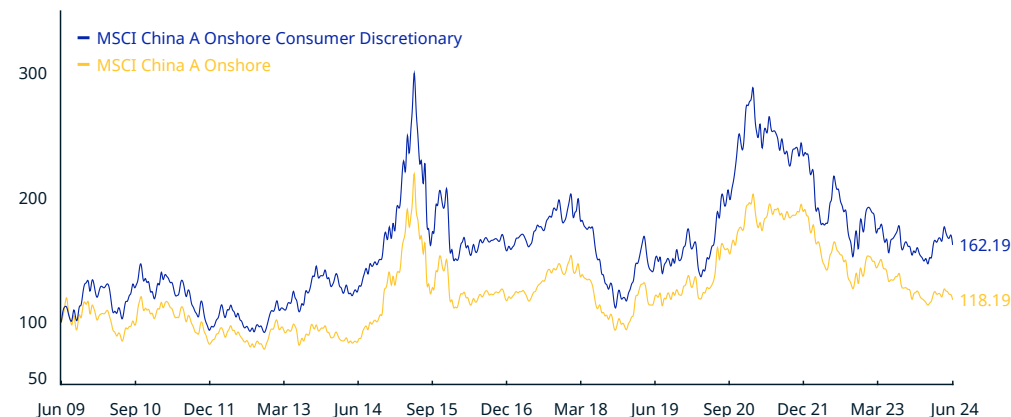


# MSCI China A Onshore Consumer Discretionary Index (USD)

The **MSCI China A Onshore Consumer Discretionary Index** captures large and mid cap representation across China securities listed on the Shanghai and Shenzhen exchanges. All securities in the index are classified in the Consumer Discretionary sector as per the Global Industry Classification Standard (GICS®).

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (JUN 2009 – JUN 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI China A Onshore Consumer Discretionary	MSCI China A Onshore
2023	-11.06	-11.65
2022	-26.48	-27.23
2021	-8.82	4.03
2020	58.48	40.04
2019	38.08	37.48
2018	-36.08	-32.99
2017	17.30	20.28
2016	-21.68	-19.11
2015	23.22	7.08
2014	19.83	46.53
2013	28.20	0.75
2012	9.89	9.48
2011	-23.98	-22.91
2010	-4.28	-4.37

## INDEX PERFORMANCE – NET RETURNS (%) (JUN 28, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Dec 29, 2000
					3 Yr	5 Yr	10 Yr		
MSCI China A Onshore Consumer Discretionary	-2.65	-0.52	-1.56	5.17	-13.79	1.49	2.41	5.42	
MSCI China A Onshore	-3.64	-2.60	-10.59	-3.26	-14.85	-0.59	3.25	4.16	

## FUNDAMENTALS (JUN 28, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.26	16.45	12.77	2.27
2.51	15.05	11.85	1.50

## INDEX RISK AND RETURN CHARACTERISTICS (JUN 28, 2024)

	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Dec 29, 2000	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI China A Onshore Consumer Discretionary	12.97	25.70	24.68	26.39	-0.57	0.09	0.16	0.26	70.46	2008-01-15–2008-11-04
MSCI China A Onshore	10.33	20.60	20.54	24.24	-0.82	-0.03	0.19	0.22	68.90	2008-01-14–2008-11-04

<sup>1</sup> Last 12 months

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

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

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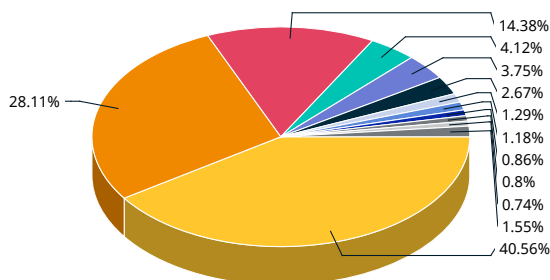
## INDEX CHARACTERISTICS

MSCI China A Onshore Consumer Discretionary	
<b>Number of Constituents</b>	46
Mkt Cap (USD Millions)	
<b>Index</b>	213,823.77
<b>Largest</b>	40,210.74
<b>Smallest</b>	889.70
<b>Average</b>	4,648.34
<b>Median</b>	1,965.33

## TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)
MIDEA GROUP CO A	40.21	18.81
BYD CO A	28.10	13.14
GREE ELECT APPLIANCES A	21.28	9.95
HAIER SMART HOME CO A	13.55	6.34
FUYAO GROUP GLASS IND A	9.24	4.32
SERES GROUP CO A	8.52	3.98
CHONGQING CHANGAN AUTO A	7.65	3.58
CHINA TOURISM GROUP A	7.56	3.53
SAILUN GROUP CO A	4.43	2.07
SAIC MOTOR CORPORATION A	4.42	2.07
<b>Total</b>	<b>144.96</b>	<b>67.79</b>

## SUB-INDUSTRY WEIGHTS



- Household Appliances 40.56%
- Automobile Manufacturers 28.11%
- Automotive Parts & Equipment 14.38%
- Other Specialty Retail 4.12%
- Tires & Rubber 3.75%
- Consumer Electronics 2.67%
- Home Furnishings 1.29%
- Broadline Retail 1.18%
- Apparel Retail 0.86%
- Distributors 0.8%
- Leisure Facilities 0.74%
- Other 1.55%

China A shares are quoted in local currency (Renminbi).

The MSCI China A Onshore Consumer Discretionary Index was launched on Oct 18, 2006. 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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