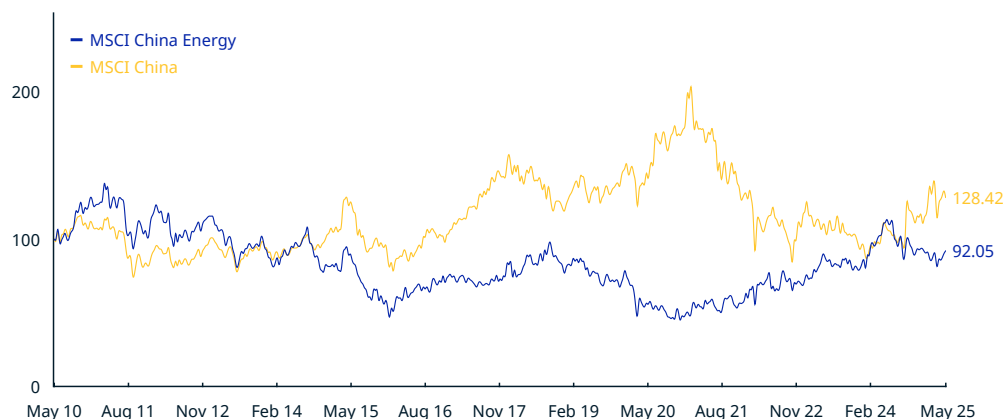# MSCI China Energy Index (CNY)

The **MSCI China Energy Index** captures large and mid cap representation across China H shares, B shares, Red chips and P chips. Currently, the index also includes Large Cap A shares represented at 10% of their free float adjusted market capitalization. All securities in the index are classified in the Energy 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 — PRICE RETURNS (CNY) (MAY 2010 – MAY 2025)

— MSCI China Energy
— MSCI China

128.42
92.05

ANNUAL PERFORMANCE (%)

Year	MSCI China Energy	MSCI China
2024	15.90	19.66
2023	18.23	-11.51
2022	22.63	-16.66
2021	19.59	-24.76
2020	-36.83	19.53
2019	-2.82	22.70
2018	2.47	-16.11
2017	5.44	41.59
2016	24.49	5.49
2015	-29.24	-5.84
2014	-12.32	7.25
2013	-19.85	-2.44
2012	12.25	17.77
2011	-17.16	-23.91

INDEX PERFORMANCE — PRICE RETURNS (%) (MAY 30, 2025)

	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since May 31, 2000
					ANNUALIZED			
MSCI China Energy	7.29	6.60	-18.40	-3.16	7.56	10.70	0.58	6.37
MSCI China	1.43	-1.58	21.77	10.45	3.99	-2.02	0.47	3.11

FUNDAMENTALS (MAY 30, 2025)

	Div Yld (%)	P/E	P/E Fwd	P/BV
	7.25	8.26	8.81	0.86
	2.26	12.86	11.01	1.50

INDEX RISK AND RETURN CHARACTERISTICS (MAY 30, 2025)

	Turnover (%) [1]	ANNUALIZED STD DEV (%) [2]			MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	(%)	Period YYYY-MM-DD
MSCI China Energy	1.85	21.47	22.35	21.98	79.62	2007-11-01—2008-10-27
MSCI China	4.25	29.49	25.29	21.89	76.03	2007-10-30—2008-10-27

[1] Last 12 months   [2] Based on monthly price returns data
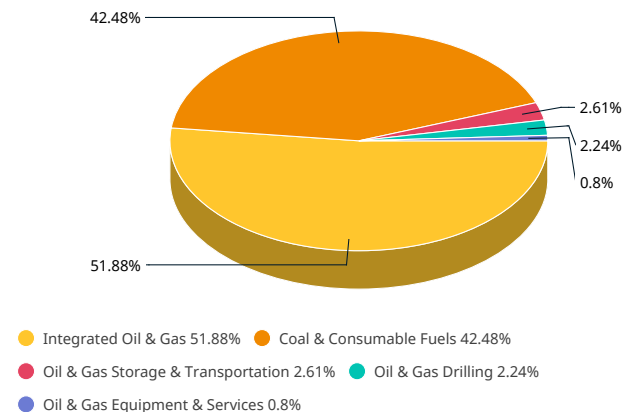
MSCI China Energy Index (CNY)

INDEX CHARACTERISTICS

	MSCI China Energy
Number of Constituents	21

	Mkt Cap (CNY Millions)
Index	473,155.71
Largest	127,590.82
Smallest	1,677.90
Average	22,531.22
Median	10,586.73

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (CNY Billions)	Index Wt. (%)
PETROCHINA CO H	127.59	26.97
CHINA SHENHUA ENERGY H	102.74	21.71
CHINA PETRO & CHEM H	93.57	19.78
YANKUANG ENERGY GROUP H	27.88	5.89
CHINA COAL ENERGY H	16.54	3.50
CHINA SHENHUA A (HK-C)	15.64	3.31
INNER MONGOLIA YITAI B	15.56	3.29
SHAANXI COAL IND A(HK-C)	12.13	2.56
CHINA PETRO & CH A(HK-C)	11.23	2.37
PETROCHINA CO A (HK-C)	10.73	2.27
Total	433.63	91.65

SUB-INDUSTRY WEIGHTS

42.48%
2.61%
2.24%
0.8%
51.88%

- Integrated Oil & Gas 51.88%
- Coal & Consumable Fuels 42.48%
- Oil & Gas Storage & Transportation 2.61%
- Oil & Gas Drilling 2.24%
- Oil & Gas Equipment & Services 0.8%

The China mainland equity market is comprised of A, B, H, Red chip and P chip share classes. A shares are incorporated in China and trade on the Shanghai and Shenzhen exchanges; they are quoted in local renminbi and entail foreign investment regulations (QFII). B shares are incorporated in China, and trade on the Shanghai and Shenzhen exchanges; they are quoted in foreign currencies (Shanghai USD, Shenzhen HKD) and are open to foreign investors. H shares are incorporated in China and trade on the Hong Kong exchange and other foreign exchanges. Red chips and P chips are incorporated outside of China and trade on the Hong Kong exchange. Red chips are usually controlled by the state or a province or municipality. P chips are Non state-owned Chinese companies incorporated outside the mainland and traded in Hong Kong. A shares are included starting from June 1, 2018. Currently, only Large Cap A shares are included and are represented at 10% of their free float adjusted market capitalization

The MSCI China Energy Index was launched on Sep 15, 1999. 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 is a leading provider of critical decision support tools and services for the global investment community. With over 50 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit www.msci.com.