

MSCI China A Onshore Materials Index (USD)

The **MSCI China A Onshore Materials 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 Materials 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) (MAR 2009 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI China A Onshore Materials	MSCI China A Onshore
2023	-18.31	-11.65
2022	-30.72	-27.23
2021	29.80	4.03
2020	44.62	40.04
2019	24.90	37.48
2018	-44.06	-32.99
2017	14.94	20.28
2016	-18.93	-19.11
2015	1.59	7.08
2014	35.40	46.53
2013	-22.79	0.75
2012	5.11	9.48
2011	-33.73	-22.91
2010	0.54	-4.37

INDEX PERFORMANCE – NET RETURNS (%) (MAR 29, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Dec 29, 2000	FUNDAMENTALS (MAR 29, 2024)			
					3 Yr	5 Yr	10 Yr			Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI China A Onshore Materials	5.07	2.75	-19.57	2.75	-10.24	1.24	0.66	2.07		2.04	15.81	11.98	1.82
MSCI China A Onshore	-0.24	-0.68	-17.27	-0.68	-11.70	-0.78	3.73	4.32		2.31	15.14	11.53	1.60

INDEX RISK AND RETURN CHARACTERISTICS (MAR 29, 2024)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			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 Materials	17.10	29.35	28.88	28.90	-0.31	0.11	0.12	0.17	76.39	2008-01-15–2019-01-03
MSCI China A Onshore	10.24	21.12	21.00	24.20	-0.61	-0.03	0.21	0.23	68.90	2008-01-14–2008-11-04

¹ Last 12 months

² Based on monthly net returns data

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

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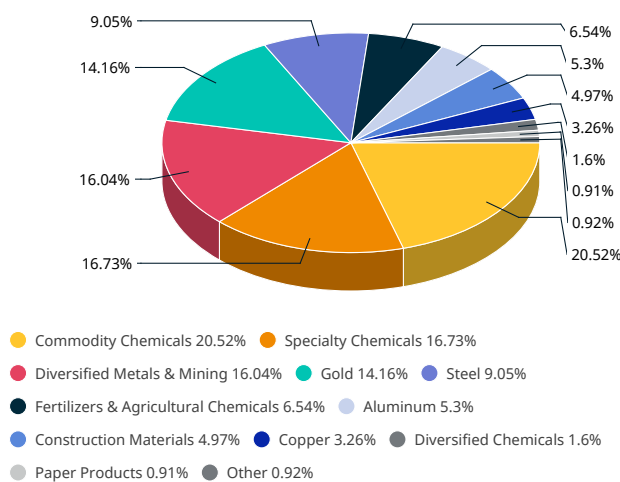
INDEX CHARACTERISTICS

MSCI China A Onshore Materials	
Number of Constituents	98
Mkt Cap (USD Millions)	
Index	310,968.35
Largest	31,146.04
Smallest	700.01
Average	3,173.15
Median	2,101.90

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)
ZIJIN MINING GROUP CO A	31.15	10.02
WANHUA CHEMICAL GROUP A	17.98	5.78
CMOC GROUP A	8.13	2.62
TIANQI LITHIUM IND A	6.86	2.21
ALUMINUM CORP OF CHINA A	6.77	2.18
QINGHAI SALT LAKE IND A	6.63	2.13
ANHUI CONCH CEMENT A	6.16	1.98
BAOSHAN IRON & STEEL A	6.10	1.96
CHINA NORTHERN RARE A	5.81	1.87
SHANDONG GOLD-MINING A	5.65	1.82
Total	101.25	32.56

SUB-INDUSTRY WEIGHTS



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

The MSCI China A Onshore Materials 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.

ABOUT MSCI

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