

MSCI China A Energy Index (USD)

The **MSCI China A Energy Index** captures large and mid-cap representation across across China securities listed on the Shanghai and Shenzhen exchanges. The index covers only those securities that are accessible through "Stock Connect". The index is designed for international investors and is calculated using China A Stock Connect listings based on the offshore RMB exchange rate (CNH). 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 – GROSS RETURNS (USD) (MAR 2009 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI China A Energy	MSCI China A
2023	17.38	-13.27
2022	20.54	-25.74
2021	37.13	3.36
2020	-5.49	43.46
2019	11.80	36.40
2018	-27.59	-30.16
2017	18.01	30.07
2016	-9.22	-15.27
2015	-18.81	3.46
2014	19.25	48.79
2013	-21.39	-3.39
2012	1.45	11.62
2011	-16.01	-17.17
2010	-11.56	-12.12

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 25, 2008
					3 Yr	5 Yr	10 Yr		
MSCI China A Energy	-0.26	17.28	23.24	17.28	29.03	15.49	7.58	4.37	
MSCI China A	-0.11	0.71	-16.55	0.71	-11.22	0.04	5.67	5.15	

FUNDAMENTALS (MAR 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
6.79	10.95	9.47	1.62
2.43	14.82	11.41	1.58

INDEX RISK AND RETURN CHARACTERISTICS (MAR 29, 2024)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 25, 2008	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI China A Energy	1.80	26.43	24.61	25.58	1.00	0.62	0.36	0.26	66.98	2009-08-04–2020-05-29
MSCI China A	13.68	21.31	21.21	24.31	-0.57	0.01	0.29	0.28	50.30	2015-06-08–2016-01-28

¹ Last 12 months

² Based on monthly gross returns data

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

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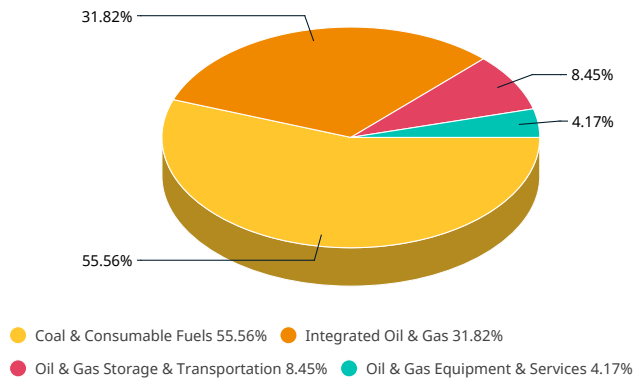
INDEX CHARACTERISTICS

MSCI China A Energy	
Number of Constituents	15
Mkt Cap (USD Millions)	
Index	60,312.48
Largest	10,654.53
Smallest	1,114.03
Average	4,020.83
Median	2,420.85

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)
CHINA SHENHUA A (HK-C)	10.65	17.67
SHAANXI COAL IND A(HK-C)	10.05	16.66
PETROCHINA CO A (HK-C)	8.81	14.61
CHINA PETRO & CH A(HK-C)	8.36	13.86
YANKUANG ENERGY A (HK-C)	3.76	6.23
CHINA MERCH ENER A(HK-C)	2.68	4.44
SHANXI LUAN ENV A (HK-C)	2.56	4.24
SHANXI COKING A(HK-C)	2.42	4.01
COSCO SHIP ENER A (HK-C)	2.42	4.01
GUANGHUI ENER A (HK-C)	2.02	3.35
Total	53.73	89.08

SUB-INDUSTRY WEIGHTS



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

The MSCI China A Energy Index was launched on Jun 08, 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.

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