

# MSCI CHINA A ONSHORE IMI ENERGY (CNY)

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

## CUMULATIVE INDEX PERFORMANCE - GROSS RETURNS (CNY) (NOV 2009 – AUG 2019)



## ANNUAL PERFORMANCE (%)

Year	MSCI China A IMI Energy	MSCI China A Onshore
2018	-32.24	-29.21
2017	-1.85	12.89
2016	-6.34	-13.28
2015	-2.41	12.22
2014	23.61	50.53
2013	-21.70	-1.88
2012	0.92	8.57
2011	-24.33	-26.28
2010	-4.38	-7.59

## INDEX PERFORMANCE — GROSS RETURNS (%) (AUG 30, 2019)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Nov 30, 2009
MSCI China A IMI Energy	-4.77	-4.72	-9.37	4.22	-10.53	-5.12	na	-7.87
MSCI China A Onshore	-0.38	5.65	16.76	29.02	0.51	7.70	na	1.09

## FUNDAMENTALS (AUG 30, 2019)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.32	11.87	na	1.07
2.02	15.29	12.03	1.84

## INDEX RISK AND RETURN CHARACTERISTICS (AUG 30, 2019)

	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	(%)	Period YYYY-MM-DD
MSCI China A IMI Energy	13.04	17.09	23.83	na	62.86	2015-06-12—2019-01-02
MSCI China A Onshore	18.95	16.64	25.77	na	52.68	2015-06-12—2019-01-03

<sup>1</sup> Last 12 months      <sup>2</sup> Based on monthly gross returns data

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

The MSCI China A Onshore IMI Energy was launched on Dec 01, 2009. Data prior to the launch date is back-tested data (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.

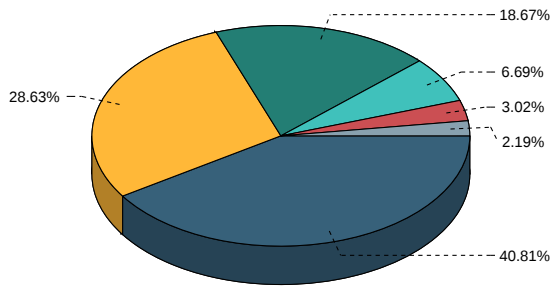
## INDEX CHARACTERISTICS

MSCI China A IMI Energy	
Number of Constituents	52
Mkt Cap ( CNY Millions)	
Index	285,092.91
Largest	38,070.22
Smallest	626.29
Average	5,482.56
Median	2,551.79

## TOP 10 CONSTITUENTS

	Float Adj Mkt Cap ( CNY Billions)	Index Wt. (%)
CHINA PETRO & CHEM A	38.07	13.35
PETROCHINA CO A	29.73	10.43
CHINA SHENHUA ENERGY A	24.66	8.65
SHAANXI COAL INDUSTRY A	22.25	7.80
YANTAI JEREH OILFIELD A	12.41	4.35
GUANGHUI ENERGY CO A	12.37	4.34
OFFSHORE OIL ENGR A	9.44	3.31
CHINA MERCHANTS ENERGY A	8.57	3.01
SHANXI LUAN ENV ENERGY A	7.76	2.72
SHANXI XISHAN COAL ELE A	7.41	2.60
<b>Total</b>	<b>172.67</b>	<b>60.57</b>

## SUB-INDUSTRY WEIGHTS



- Coal & Consumable Fuels 40.81%
- Integrated Oil & Gas 28.63%
- Oil & Gas Equipment & Services 18.67%
- Oil & Gas Storage & Transportation 6.69%
- Oil & Gas Refining & Marketing 3.02%
- Oil & Gas Exploration & Production 2.19%

## INDEX METHODOLOGY

The index is based on the [MSCI Global Investable Market Indexes \(GIMI\) Methodology](#)—a comprehensive and consistent approach to index construction that allows for meaningful global views and cross regional comparisons across all market capitalization size, sector and style segments and combinations. This methodology aims to provide exhaustive coverage of the relevant investment opportunity set with a strong emphasis on index liquidity, investability and replicability. The index is reviewed quarterly—in February, May, August and November—with the objective of reflecting change in the underlying equity markets in a timely manner, while limiting undue index turnover. During the May and November semi-annual index reviews, the index is rebalanced and the large, mid and small capitalization cutoff points are recalculated.

## ABOUT MSCI

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