

# MSCI China Select ESG Rating and Trend Leaders Index (USD)

The MSCI China Select ESG Rating and Trend Leaders Index is based on the parent index, MSCI China Index and includes large and mid-cap stocks of the Chinese market. The index is designed to represent the performance of companies that have a robust ESG profile as well as a positive trend in improving that profile. The Index aims to target sector weights that reflect the relative sector weights of the underlying index to limit the systematic risk introduced by the ESG selection process. Overall the Index targets coverage of 50% of the underlying MSCI China Index.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2012 – MAR 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI China Select ESG Rating and Trend Leaders	MSCI China
2024	13.87	19.42
2023	-12.34	-11.20
2022	-24.94	-21.93
2021	-17.77	-21.72
2020	25.90	29.49
2019	28.56	23.46
2018	-23.46	-18.88
2017	59.21	54.07
2016	5.96	0.90
2015	-1.38	-7.82
2014	19.16	7.96
2013	20.28	3.64

## INDEX PERFORMANCE – NET RETURNS (%) (MAR 31, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2012	FUNDAMENTALS (MAR 31, 2025)			
					3 Yr	5 Yr	10 Yr			Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI China Select ESG Rating and Trend Leaders	2.41	18.16	40.80	18.16	1.07	0.22	3.22	6.95		2.42	14.14	10.54	1.37
MSCI China	1.98	15.02	40.44	15.02	3.53	1.46	2.51	4.01		2.11	14.82	11.30	1.60

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2012 – MAR 31, 2025)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Nov 30, 2012	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI China Select ESG Rating and Trend Leaders	1.01	4.67	20.74	33.62	28.50	25.48	0.06	0.05	0.17	0.33	61.67	2021-02-17–2022-10-31
MSCI China	1.00	0.00	4.25	32.95	28.25	25.11	0.13	0.09	0.14	0.21	62.54	2021-02-17–2022-10-31

<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

## MSCI China Select ESG Rating and Trend Leaders Index (USD)

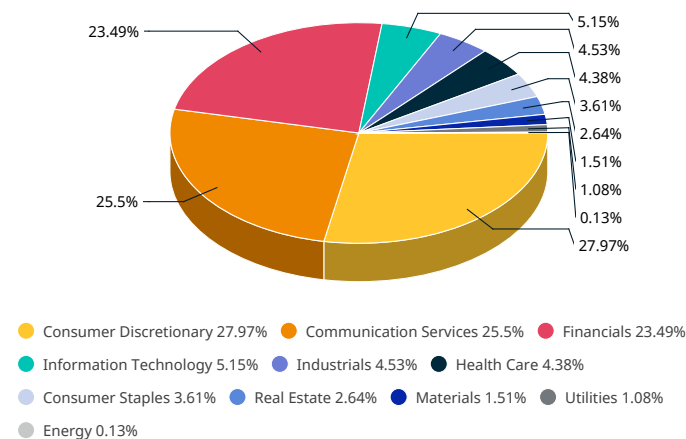
### INDEX CHARACTERISTICS

	MSCI China Select ESG Rating and Trend Leaders	MSCI China
<b>Number of Constituents</b>	183	568
	<b>Weight (%)</b>	
<b>Largest</b>	15.13	16.79
<b>Smallest</b>	0.01	0.01
<b>Average</b>	0.55	0.18
<b>Median</b>	0.13	0.03

### TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
ALIBABA GRP HLDG (HK)	15.13	10.83	Cons Discr
TENCENT HOLDINGS LI (CN)	14.74	16.79	Comm Srvcs
CHINA CONSTRUCTION BK H	8.05	3.46	Financials
ICBC H	4.68	2.01	Financials
BANK OF CHINA H	4.06	1.74	Financials
NETEASE	3.72	1.60	Comm Srvcs
BAIDU (HK)	2.50	1.07	Comm Srvcs
CHINA MERCHANTS BANK H	2.18	0.94	Financials
YUM CHINA HOLDINGS	1.87	0.80	Cons Discr
KUAISHOU TECHNOLOGY B	1.78	0.76	Comm Srvcs
<b>Total</b>	<b>58.70</b>	<b>40.01</b>	

### SECTOR WEIGHTS



The MSCI China Select ESG Rating and Trend Leaders Index was launched on Jun 14, 2021. 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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