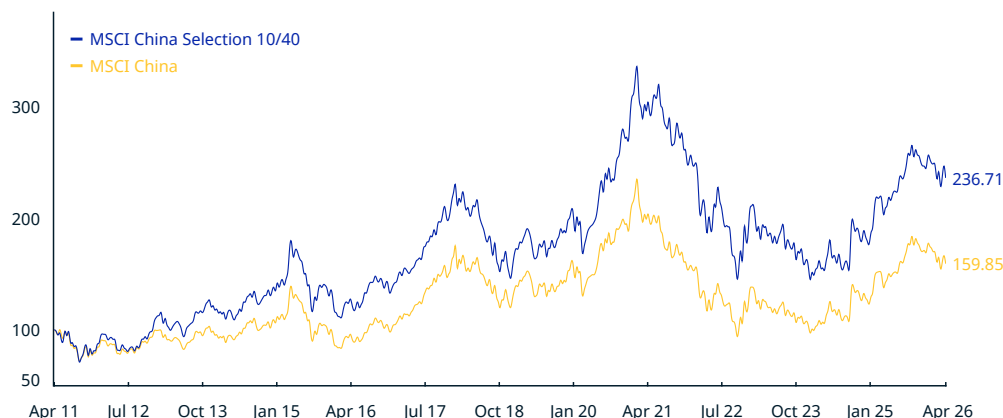


# MSCI China Selection 10/40 Index (USD)

The MSCI China Selection 10/40 Index aims to provide exposure to companies with high Environmental, Social and Governance (ESG) performance relative to their sector peers. The MSCI China Selection 10/40 Index consists of large and mid-cap companies in China. The Index is designed and maintained on a daily basis to take into consideration the 10% and 40% concentration constraints on funds subject to the UCITS III Directive.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (APR 2011 – APR 2026)



## ANNUAL PERFORMANCE (%)

| Year | MSCI China Selection 10/40 | MSCI China |
|------|----------------------------|------------|
| 2025 | 33.16                      | 31.17      |
| 2024 | 12.26                      | 19.42      |
| 2023 | -12.33                     | -11.20     |
| 2022 | -25.77                     | -21.93     |
| 2021 | -11.64                     | -21.72     |
| 2020 | 42.29                      | 29.49      |
| 2019 | 30.88                      | 23.46      |
| 2018 | -26.82                     | -18.88     |
| 2017 | 54.33                      | 54.07      |
| 2016 | 0.99                       | 0.90       |
| 2015 | -1.49                      | -7.82      |
| 2014 | 11.10                      | 7.96       |
| 2013 | 18.84                      | 3.64       |
| 2012 | 28.54                      | 22.75      |

## INDEX PERFORMANCE – NET RETURNS (%) (APR 30, 2026)

|                            | 1 Mo | 3 Mo  | 1 Yr  | YTD   | ANNUALIZED |       |       |      | Since Nov 30, 2010 |
|----------------------------|------|-------|-------|-------|------------|-------|-------|------|--------------------|
|                            |      |       |       |       | 3 Yr       | 5 Yr  | 10 Yr |      |                    |
| MSCI China Selection 10/40 | 3.56 | -7.39 | 14.05 | -3.40 | 8.60       | -4.64 | 6.61  | 5.90 |                    |
| MSCI China                 | 3.63 | -9.86 | 12.42 | -5.63 | 9.75       | -4.49 | 5.46  | 3.34 |                    |

## FUNDAMENTALS (APR 30, 2026)

| Div Yld (%) | P/E   | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 2.54        | 12.88 | 10.67   | 1.27 |
| 2.17        | 14.01 | 11.46   | 1.52 |

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2010 – APR 30, 2026)

|                            | Beta | Tracking Error (%) | Turnover (%) <sup>1</sup> | ANNUALIZED STD DEV (%) <sup>2</sup> |       |       | SHARPE RATIO <sup>2,3</sup> |       |       | Since Nov 30, 2010 | MAXIMUM DRAWDOWN |                       |
|----------------------------|------|--------------------|---------------------------|-------------------------------------|-------|-------|-----------------------------|-------|-------|--------------------|------------------|-----------------------|
|                            |      |                    |                           | 3 Yr                                | 5 Yr  | 10 Yr | 3 Yr                        | 5 Yr  | 10 Yr |                    | (%)              | Period YYYY-MM-DD     |
| MSCI China Selection 10/40 | 1.02 | 5.07               | 17.13                     | 23.85                               | 28.39 | 23.95 | 0.26                        | -0.15 | 0.29  | 0.29               | 60.04            | 2021-02-17–2022-10-31 |
| MSCI China                 | 1.00 | 0.00               | 5.94                      | 23.66                               | 28.09 | 23.70 | 0.31                        | -0.15 | 0.24  | 0.19               | 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 Selection 10/40 Index (USD)

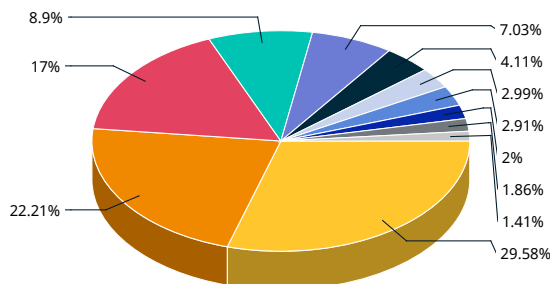
## INDEX CHARACTERISTICS

|                               | MSCI China Selection 10/40 | MSCI China |
|-------------------------------|----------------------------|------------|
| <b>Number of Constituents</b> | 156                        | 579        |
| <b>Weight (%)</b>             |                            |            |
| <b>Largest</b>                | 9.48                       | 14.16      |
| <b>Smallest</b>               | 0.02                       | 0.01       |
| <b>Average</b>                | 0.64                       | 0.17       |
| <b>Median</b>                 | 0.21                       | 0.04       |

## TOP 10 CONSTITUENTS

|                          | Index Wt. (%) | Parent Index Wt. (%) | Sector     |
|--------------------------|---------------|----------------------|------------|
| CHINA CONSTRUCTION BK H  | 9.48          | 4.00                 | Financials |
| TENCENT HOLDINGS LI (CN) | 8.29          | 14.16                | Comm Svcs  |
| ALIBABA GRP HLDG (HK)    | 7.63          | 10.27                | Cons Discr |
| ICBC H                   | 5.14          | 2.17                 | Financials |
| BYD CO H                 | 4.24          | 1.79                 | Cons Discr |
| NETEASE                  | 3.50          | 1.48                 | Comm Svcs  |
| JD.COM (HK)              | 3.12          | 1.32                 | Cons Discr |
| BAIDU (HK)               | 2.97          | 1.25                 | Comm Svcs  |
| TRIP COM GROUP           | 2.91          | 1.23                 | Cons Discr |
| CHINA MERCHANTS BANK H   | 2.06          | 0.87                 | Financials |
| <b>Total</b>             | <b>49.35</b>  | <b>38.54</b>         |            |

## SECTOR WEIGHTS



- Consumer Discretionary 29.58%
- Financials 22.21%
- Communication Services 17%
- Health Care 8.9%
- Industrials 7.03%
- Materials 4.11%
- Real Estate 2.99%
- Consumer Staples 2.91%
- Utilities 2%
- Information Technology 1.86%
- Energy 1.41%

The MSCI ESG Indexes use ratings and other data supplied by MSCI Solutions LLC, a subsidiary of MSCI Inc.

The MSCI ESG Leaders Indexes were renamed the MSCI Selection Indexes as of Feb 3, 2025.

The MSCI China Selection 10/40 Index was launched on Nov 08, 2019. 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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