

## **China Consumers iNDEX**

**QUICK FACTS** Index Launce Date: Dec 14, 2020 Index Base Date: Dec 31, 2015 Index Base Value: 1,000 Index Tax Type: NTR Index Currency: USD Index Reconstitution: Annually Index Rebalance: Quarterly Index Weighting Type: Market Cap Constituent Weight Cap: 10.0%

ELIGIBLE CRITERIA					
Country of Exchange:	USA				
Securities Currency:	USD				
Geographical Exposure:	China				
Min Security Free-Float:	20%				

FUNDAMENTALS					
# of Constituents	40				
P/E	22.5				
P/B	3.8				
Div Yield:	1.6%				

SECTORS BREAKDOWN			
Consumer Disc.	83.5%		
Consumer Stap.	16.5%		

The index is designed to measure the performance of Chinese companies focused on consumer activities



HISTORICAL PERFORMANCE & RISK ANALYSIS									
Returns			Standard Deviation*			Sharp Ratio*			
2024	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years
0.9%	-8.9%	-49.5%	-16.5%	27.2%	34.3%	31.0%	-0.3	-0.6	0.0

<sup>\*</sup> The calculation performed on a daily basis and presented in annual terms. The calculation of Sharpe ratio is based on index currency's relavant central bank rate as a risk-free rate

TOP 10 CONSTITUENTS BY INDEX WEIGHT					
Security Name	Symbol	Index Weight			
PDD - ADR	PDD US	10.2%			
Alibaba	9988 HK	10.1%			
BYD	1211 HK	9.2%			
Meituan	3690 HK	9.0%			
Nongfu Spring	9633 HK	7.4%			
JD.com	9618 HK	6.1%			
Great Wall Motor	2333 HK	3.5%			
ANTA Sports Products	2020 HK	3.4%			
Haier Smart Home	6690 HK	3.1%			
Trip.com	9961 HK	2.7%			

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