

QUICK FACTS

Index Lounce 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

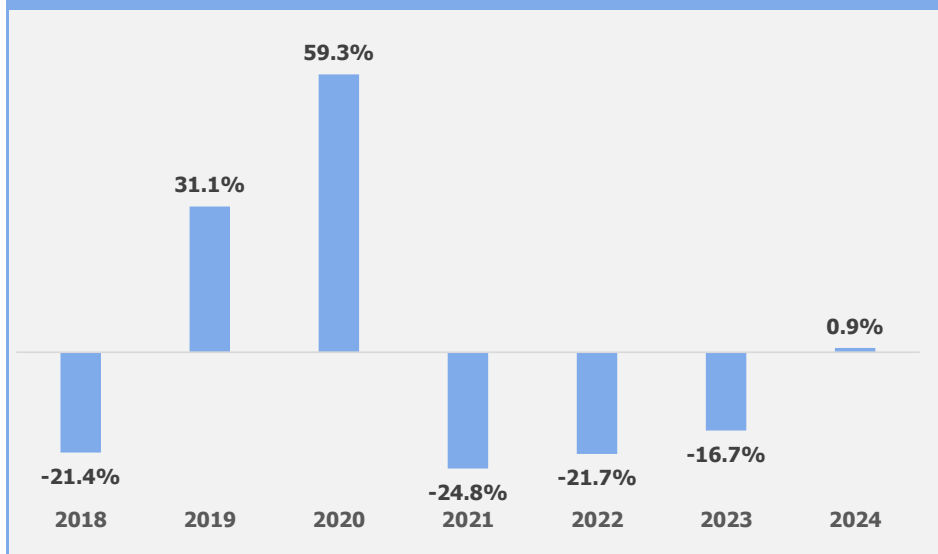
# of Constituents	40
P/E	22.5
P/B	3.8
Div Yield:	1.6%

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

ANNUAL PERFORMANCE



HISTORICAL PERFORMANCE & RISK ANALYSIS

2024	Returns			Standard Deviation*			Sharp Ratio*		
	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

* The calculation performed on a daily basis and presented in annual terms. The calculation of Sharpe ratio is based on index currency's relevant 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%