Fact Sheet

New China Screened Index

Powered by MarketGrader

The MarketGrader New China Screened Index consists of the 100 most fundamentally sound companies, with the best growth prospects, in the Consumer Discretionary, Consumer Staples, Health Care and Technology sectors that are domiciled in China. All eligible issues may be listed on any of the following exchanges: the Shanghai Stock Exchange, the Shenzhen Stock Exchange, the Hong Kong Stock Exchange, the New York Stock Exchange, or the Nasdaq Stock Market. Additionally, all Index constituents are screened according to OWL Analytics's consensus ESG ratings, with only those companies that rank above their regional median eligible for selection. The Index's objective is to provide global investors with access to China's best companies, following best practices according to consensus Environmental, Social and Governance metrics, in the country's fastest growing sectors.

Index Rules

Investable Universe
All companies domiciled in China that have received a MarketGrader Score consistently for at least six months and whose shares are listed on the Shanghai Stock Exchange, the Shenzhen Stock Exchange, the Hong Kong Stock Exchange, the New York Stock Exchange, or the Nasdaq Stock Market. Additionally, all issues traded on China's Mainland exchanges must be part of the Hong Kong Stock Connect Program. Only companies that belong to the Consumer Discretionary, Consumer Staples, Health Care and Technology sectors are eligible for selection.

Regulatory Requirements
Stocks are ineligible for Index selection if they are classified by China's regulators as "Special Treatment (ST)" stocks; if their shares have been suspended from daily trading in the last six months; if their shares cannot be owned by U.S. persons according to U.S regulators; or if their foreign ownership on the selection date is equal to or greater than 26% of the company's free float adjusted market capitalization.

Size and Liquidity Requirements
All companies must have a minimum total market capitalization of at least USD 500 million, and a three-month average daily trading volume of USD 5 million on the Index selection date.

Selection Methodology
Index constituents are selected on the basis of the strength of their fundamentals as measured by the MarketGrader Score (0 to 100), which seeks to identify high quality companies with strong growth prospects without overpaying for their shares. Additionally, MarketGrader has partnered with OWL Analytics, a pioneer in ESG consensus ratings, to ensure the Index selects only the companies with the highest ESG scores in their regional category.

Weighting Methodology
All Index constituents are equally weighted on the Friday following the selection date and one week prior to the Index's official rebalance date.

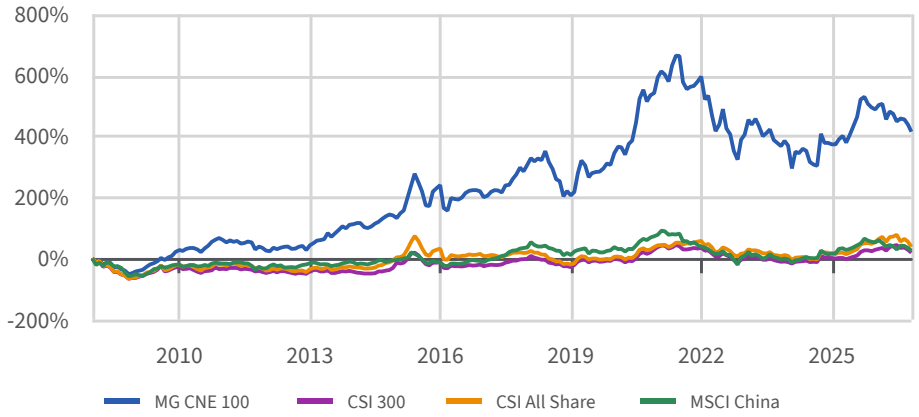
Index Selection, Reconstitution and Rebalance Dates
The Index is reconstituted and rebalanced after the close of trading on U.S. exchanges on the third Friday of March and September. The Index constituents are selected on the Tuesday of the previous week, or ten (10) calendar days prior to the reconstitution and rebalance date.

Index Calculation Agent
Refinitiv Indices.

Performance

Cumulative Total Return

All data as of 10/30/26



Calendar Year Returns (%)

Year	MG CNE 100	CSI 300	CSI All Share	MSCI China
2026*	−12.5%	−7.7%	−10.9%	−17.9%
2025	24.1%	26.4%	32.7%	31.4%
2024	0.8%	15.1%	7.1%	19.7%
2023	−6.9%	−11.0%	−7.3%	−11.0%
2022	−27.4%	−26.6%	−25.8%	−21.8%
2021	0.4%	−1.2%	10.3%	−21.6%
2020	55.6%	39.0%	35.8%	29.7%
2019	45.1%	36.8%	31.2%	23.7%
2018	−24.3%	−27.4%	−32.3%	−18.7%
2017	34.9%	32.1%	10.2%	54.3%
2016	−11.7%	−15.2%	−19.0%	1.1%
2015	46.5%	2.4%	27.8%	−7.6%
2014	9.3%	52.1%	44.8%	8.3%
2013	48.2%	−2.6%	10.2%	4.0%
2012	14.2%	10.9%	7.3%	23.1%
2011	−21.8%	−20.5%	−23.9%	−18.2%
2010	25.8%	−8.4%	0.5%	4.8%
2009	122.2%	98.5%	108.0%	62.6%

All values in USD.
*YTD values as of 10/30/26.
Sources: Owl Analytics, FactSet, MarketGrader.com

Annualized Returns (%)

Period	MG CNE 100	CSI 300	CSI All Share	MSCI China
3-Years	3.2%	9.9%	8.5%	8.9%
5-Years	−5.0%	−2.4%	−1.8%	−3.9%
Since 12/31/07	9.1%	0.9%	1.7%	1.2%

Cumulative Returns (%)

Period	MG CNE 100	CSI 300	CSI All Share	MSCI China
3-Years	9.9%	32.9%	27.9%	29.2%
5-Years	−22.6%	−11.3%	−8.9%	−18.2%
Since 12/31/07	414.9%	19.2%	38.0%	25.5%

Standard Deviation (%)

Period	MG CNE 100	CSI 300	CSI All Share	MSCI China
3-Years	23.3%	19.4%	23.5%	22.6%
5-Years	23.7%	20.8%	23.0%	27.6%
Since 12/31/07	24.3%	26.0%	26.7%	25.1%

Sharpe Ratio

Period	MG CNE 100	CSI 300	CSI All Share	MSCI China
3-Years	0.14	0.51	0.36	0.39
5-Years	−0.21	−0.11	−0.08	−0.14
Since 12/31/07	0.37	0.04	0.06	0.05

Frequency: Monthly.

* The MarketGrader New China Screened Index was first published on March 22, 2021. All historical values prior to that date are based on back-testing (i.e., calculations of how the index might have performed in the past if it had existed). Backtested performance information is purely hypothetical and is solely for informational purposes. "CSI" is a registered trademark of China Securities Index Co. "MSCI" brands and product names are the trademarks, service marks, or registered trademarks of MSCI or its subsidiaries in the United States and other jurisdictions. MarketGrader.com © 2026.

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Index composition data as of 10/30/26. All currency values in USD.

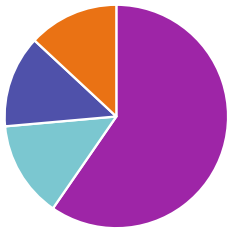
Index Bio

Average Market Cap (millions of USD)	USD 21,031
Median Market Cap (millions of USD)	USD 5,584
Average 3 Mo. Dollar Volume	USD 189,983,054
Average 3 Mo. Trading Volume	18,569,626
Last Rebalance Date	9/21/26
Companies Replaced	42
Biggest Sector Increase	Health Care
Biggest Sector Decrease	Consumer Discretionary

Fundamental Attributes

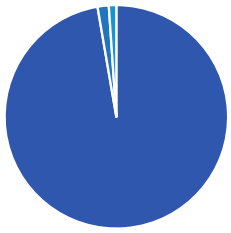
	Median
Trailing P/E Ratio	17.0
Forward P/E Ratio	16.0
Earnings Yield	5.9%
Price/Book Ratio	3.2
Revenue Change - 3 Years	45.4%
Operating Income Change - 3 Years	83.2%
Operating Margin	19.5%
Earnings per Share (EPS) 3-Year Growth	13.1%
Long-Term Debt to Capital	10.1%
Return on Equity	19.3%
Dividend Yield	2.48%

Sector Breakdown (based on aggregate weight)



Technology	59.6%
Health Care	14.0%
Consumer Discretionary	13.3%
Consumer Staples	13.1%

Market Cap Breakdown (based on aggregate weight)



Large Cap	97.3%
Small Cap	1.6%
Mega Cap	1.1%

Top 20 Stocks by Fundamentals

Ticker	Name	Grade
9992.HK	Pop Mart International Group…	83.4
603025.CN	Beijing Dahao Technology Corp.…	82.7
603986.CN	Giga Device Semiconductor Inc.…	82.6
603259.CN	WuXi AppTec Co., Ltd. Class A	82.0
300308.CN	Zhongji Innolight Co., Ltd. Class…	81.4
300573.CN	Shenyang Xingqi Pharmaceutical…	80.9
688331.CN	RemeGen Co. Ltd. Class A	80.8
300033.CN	Hithink RoyalFlush Information…	80.6
002463.CN	Wus Printed Circuit (Kunshan)…	78.9
300223.CN	Ingenic Semiconductor Co., Ltd…	78.2
1530.HK	3SBio, Inc.	77.6
2400.HK	XD, Inc.	77.4
2020.HK	ANTA Sports Products Ltd.	76.9
002414.CN	Wuhan Guide Infrared Co. Ltd.…	76.0
9633.HK	Nongfu Spring Co., Ltd. Class H	75.5
002602.CN	Zhejiang Century Huatong Group…	75.3
1093.HK	CSPC Pharmaceutical Group Limited	75.1
603129.CN	Zhejiang CFMoto Power Co. Ltd.…	74.8
3692.HK	Hansoh Pharmaceutical Group…	74.5
600066.CN	Yutong Bus Co., Ltd. Class A	74.5

Most Selections Since Inception

Ticker	Name	Times
700.HK	Tencent Holdings Ltd	36
2020.HK	ANTA Sports Products Ltd.	33
600809.CN	Shanxi Xinghuacun Fen Wine…	29
000423.CN	Dong-E-E-Jiao Co., Ltd. Class A	26
002001.CN	Zhejiang NHU Co. Ltd. Class A	26
600519.CN	Kweichow Moutai Co., Ltd. Class A	26
600660.CN	Fuyao Glass Industry Group Co.…	25
000538.CN	Yunnan Baiyao Group Co. Ltd.…	23
600887.CN	Inner Mongolia Yili Industrial…	23
2331.HK	Li Ning Company Limited	20
600750.CN	China Resources Jiangzhong…	20
600763.CN	Topchoice Medical Corp. Class A	19
600062.CN	China Resources Double-Crane…	18
867.HK	China Medical System Holdings Ltd.	17
2382.HK	Sunny Optical Technology (Group)…	16
603288.CN	Foshan Haitian Flavouring and…	15
1530.HK	3SBio, Inc.	14
300144.CN	Songcheng Performance Development…	14
000997.CN	Newland Digital Technology Co.…	13
002273.CN	Zhejiang Quartz Crystal…	13

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Sources: FactSet, MarketGrader.com