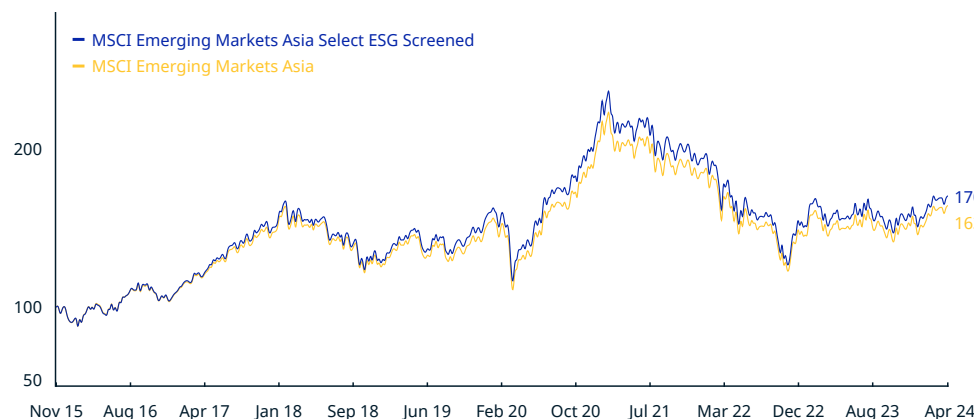


MSCI Emerging Markets Asia Select ESG Screened Index (USD)

The MSCI Emerging Markets Asia Select ESG Screened Index is based on the MSCI Emerging Markets Asia Index, its parent index, and includes large and mid-cap securities across 8 Emerging Markets (EM) countries*. The index excludes companies from the parent index that are associated with conventional, controversial, civilian and nuclear weapons and tobacco, that are assigned an MSCI ESG Rating of 'CCC', that derive revenues from thermal coal and oil sands extraction or that are not in compliance with the United Nations Global Compact principles.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2015 – APR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI Emerging Markets Asia Select ESG Screened	MSCI Emerging Markets Asia
2023	7.46	7.76
2022	-21.69	-21.11
2021	-5.93	-5.08
2020	30.52	28.38
2019	21.40	19.24
2018	-15.31	-15.45
2017	45.10	42.83
2016	6.53	6.14

INDEX PERFORMANCE – NET RETURNS (%) (APR 30, 2024)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 30, 2015
MSCI Emerging Markets Asia Select ESG Screened	0.73	10.28	9.40	4.26	-7.61	2.84	na	6.51
MSCI Emerging Markets Asia	0.93	10.06	9.84	4.31	-6.99	2.64	na	6.05

FUNDAMENTALS (APR 30, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.31	17.93	12.88	1.71
2.32	17.83	13.03	1.74

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2015 – APR 30, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 30, 2015	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Emerging Markets Asia Select ESG Screened	1.01	0.71	12.11	20.20	20.04	na	-0.43	0.13	na	0.34	46.02	2021-02-17–2022-10-24
MSCI Emerging Markets Asia	1.00	0.00	6.70	19.66	19.71	na	-0.42	0.12	na	0.32	44.58	2021-02-17–2022-10-24

¹ Last 12 months

² Based on monthly net returns data

³ Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI Emerging Markets Asia Select ESG Screened Index (USD)

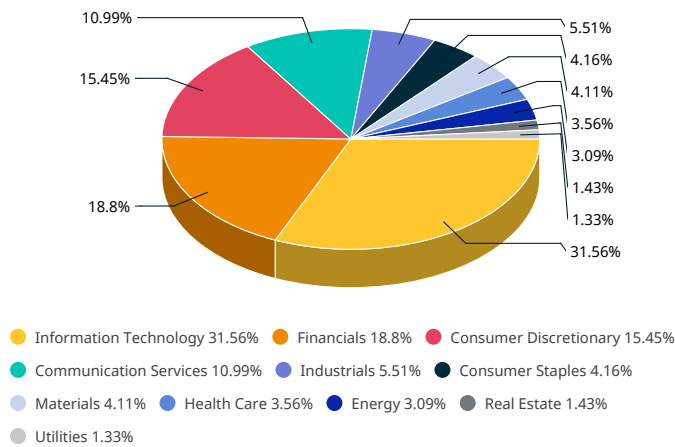
INDEX CHARACTERISTICS

	MSCI Emerging Markets Asia Select ESG Screened	MSCI Emerging Markets Asia
Number of Constituents	899	1,130
	Weight (%)	
Largest	12.00	10.46
Smallest	0.00	0.00
Average	0.11	0.09
Median	0.04	0.03

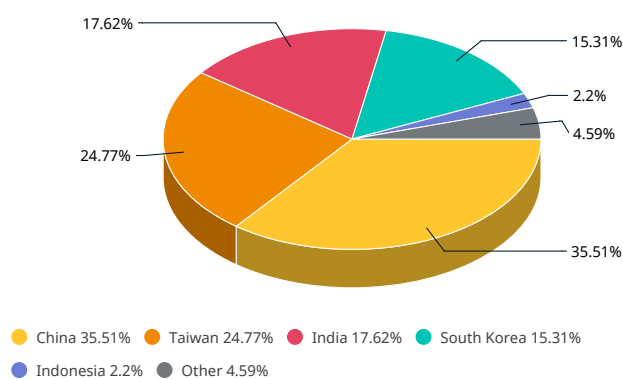
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
TAIWAN SEMICONDUCTOR MFG	TW	12.00	10.46	Info Tech
TENCENT HOLDINGS LI (CN)	CN	5.90	5.14	Comm Svcs
SAMSUNG ELECTRONICS CO	KR	5.38	4.69	Info Tech
ALIBABA GRP HLDG (HK)	CN	3.11	2.71	Cons Discr
RELIANCE INDUSTRIES	IN	1.63	1.87	Energy
PDD HOLDINGS A ADR	CN	1.50	1.31	Cons Discr
MEITUAN B	CN	1.43	1.24	Cons Discr
SK HYNIX	KR	1.38	1.20	Info Tech
CHINA CONSTRUCTION BK H	CN	1.26	1.10	Financials
HON HAI PRECISION IND CO	TW	1.20	1.05	Info Tech
Total		34.79	30.78	

SECTOR WEIGHTS



COUNTRY WEIGHTS



* Emerging Markets Asia countries include: China, India, Indonesia, Korea, Malaysia, the Philippines, Taiwan and Thailand.

ABOUT MSCI

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