

MSCI China ESG Filtered Min TE Index (USD)

The MSCI China ESG Filtered Min TE Index is based on the MSCI China Index, its parent index, captures large and mid cap representation across China A shares, H shares, B shares, Red chips, P chips and foreign listings (e.g. ADRs). The Index aims to represent the performance of a strategy that is designed to exclude companies based on ESG and climate change criteria. Further, based on the companies' ESG Scores, the index excludes 20% of the number of stocks in the MSCI China Index. As a final step, the Index aims to minimize the tracking error relative to the MSCI China Index through an optimization process.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (AUG 2020 – MAY 2026)



INDEX PERFORMANCE – NET RETURNS (%) (MAY 29, 2026)

FUNDAMENTALS (MAY 29, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Aug 31, 2020	Div Yld (%)	P/E	P/E Fwd	P/BV
					3 Yr	5 Yr	10 Yr						
MSCI China ESG Filtered Min TE	-2.99	-7.02	5.51	-8.72	11.57	-5.59	na	-3.31	2.25	13.49	10.76	1.41	
MSCI China	-3.03	-7.24	6.11	-8.49	11.87	-5.22	na	-2.96	2.26	13.65	10.87	1.44	

INDEX RISK AND RETURN CHARACTERISTICS (MAY 29, 2026)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Aug 31, 2020	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI China ESG Filtered Min TE	10.28	23.35	28.27	na	0.38	-0.19	na	-0.11	62.82	2021-02-17–2022-10-31
MSCI China	5.94	23.13	28.11	na	0.39	-0.18	na	-0.10	62.54	2021-02-17–2022-10-31

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

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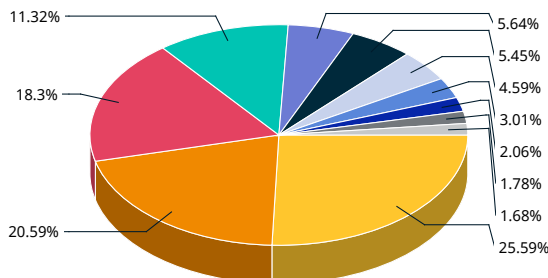
INDEX CHARACTERISTICS

MSCI China ESG Filtered Min TE	
Number of Constituents	470
Mkt Cap (USD Millions)	
Index	2,463,593.47
Largest	331,201.26
Smallest	0.00
Average	5,241.69
Median	1,483.92

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
TENCENT HOLDINGS LI (CN)	331.20	13.44	Comm Svcs
ALIBABA GRP HLDG (HK)	251.45	10.21	Cons Discr
CHINA CONSTRUCTION BK H	100.79	4.09	Financials
XIAOMI CORP B	58.80	2.39	Info Tech
PDD HOLDINGS A ADR	56.54	2.30	Cons Discr
ICBC H	53.68	2.18	Financials
PING AN INSURANCE H	50.17	2.04	Financials
BANK OF CHINA H	46.50	1.89	Financials
MEITUAN B	44.55	1.81	Cons Discr
NETEASE	41.94	1.70	Comm Svcs
Total	1,035.63	42.04	

SECTOR WEIGHTS



- Consumer Discretionary 25.59%
- Financials 20.59%
- Communication Services 18.3%
- Information Technology 11.32%
- Industrials 5.64%
- Health Care 5.45%
- Materials 4.59%
- Consumer Staples 3.01%
- Energy 2.06%
- Real Estate 1.78%
- Utilities 1.68%

The MSCI China ESG Filtered Min TE Index was launched on Oct 16, 2024. 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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