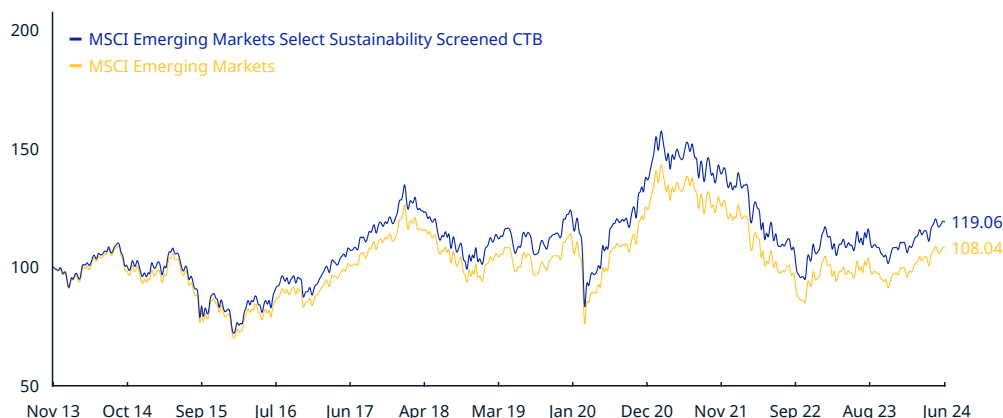


MSCI Emerging Markets Select Sustainability Screened CTB Index (USD)

MSCI Emerging Markets Select Sustainability Screened CTB Index is designed to meet the minimum standards of the EU Climate Transition Benchmark (CTB) as per the EU Low Carbon Benchmark Regulations, reduce exposure to select indicators that are associated with adverse environmental or social impact, and increase exposure to companies participating in opportunities associated with products and services that have a positive impact to the society and the environment.

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

CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (USD) (NOV 2013 – JUN 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI Emerging Markets Select Sustainability Screened CTB	MSCI Emerging Markets
2023	6.28	7.04
2022	-21.74	-22.37
2021	-4.04	-4.59
2020	17.18	15.84
2019	16.88	15.42
2018	-16.45	-16.63
2017	36.73	34.35
2016	11.26	8.58
2015	-17.06	-16.96
2014	-2.22	-4.63

INDEX PERFORMANCE – PRICE RETURNS (%) (JUN 28, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 26, 2013
					3 Yr	5 Yr	10 Yr		
MSCI Emerging Markets Select Sustainability Screened CTB	3.55	3.69	8.03	5.50	-7.63	0.96	1.18	1.66	
MSCI Emerging Markets	3.55	4.13	9.78	6.11	-7.55	0.59	0.33	0.73	

FUNDAMENTALS (JUN 28, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.52	16.48	12.58	1.84
2.63	15.99	12.27	1.79

INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – JUN 28, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 26, 2013 (%)	MAXIMUM DRAWDOWN Period YYYY-MM-DD	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr			
MSCI Emerging Markets Select Sustainability Screened CTB	0.99	1.21	19.90	17.58	18.46	17.02	-0.54	0.03	0.06	0.08	40.84	2021-02-17–2022-10-24
MSCI Emerging Markets	1.00	0.00	5.10	17.74	18.54	17.14	-0.53	0.01	0.01	0.03	41.67	2021-02-17–2022-10-24

¹ Last 12 months ² Based on monthly price returns data ³ Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI Emerging Markets Select Sustainability Screened CTB Index (USD)

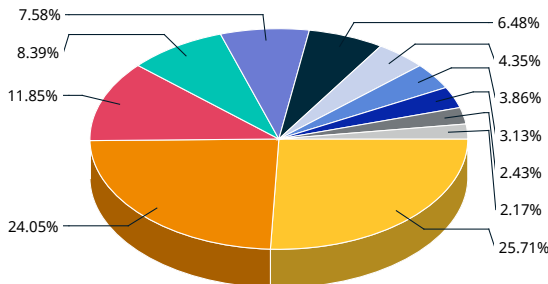
INDEX CHARACTERISTICS

	MSCI Emerging Markets Select Sustainability Screened CTB	MSCI Emerging Markets
Number of Constituents	688	1,330
Weight (%)		
Largest	9.95	9.72
Smallest	0.00	0.00
Average	0.15	0.08
Median	0.07	0.03

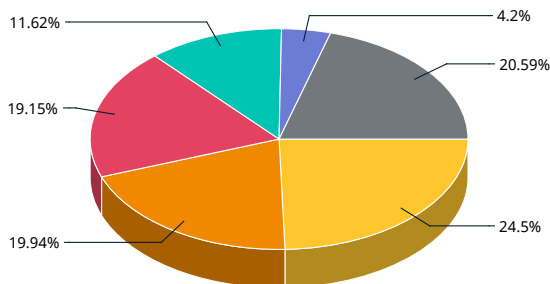
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
TAIWAN SEMICONDUCTOR MFG	TW	9.95	9.72	Info Tech
TENCENT HOLDINGS LI (CN)	CN	4.09	4.18	Comm Svcs
SAMSUNG ELECTRONICS CO	KR	3.76	3.75	Info Tech
ALIBABA GRP HLDG (HK)	CN	1.93	1.86	Cons Discr
RELIANCE INDUSTRIES	IN	1.71	1.51	Energy
SK HYNIX	KR	1.35	1.24	Info Tech
ICICI BANK	IN	1.08	0.99	Financials
PDD HOLDINGS A ADR	CN	1.05	1.05	Cons Discr
CHINA CONSTRUCTION BK H	CN	0.99	0.94	Financials
MEDIATEK INC	TW	0.97	0.87	Info Tech
Total		26.87	26.12	

SECTOR WEIGHTS



COUNTRY WEIGHTS



- Information Technology 25.71%
- Financials 24.05%
- Consumer Discretionary 11.85%
- Communication Services 8.39%
- Consumer Staples 7.58%
- Industrials 6.48%
- Health Care 4.35%
- Materials 3.86%
- Energy 3.13%
- Real Estate 2.43%
- Utilities 2.17%

- China 24.5%
- Taiwan 19.94%
- India 19.15%
- South Korea 11.62%
- Brazil 4.2%
- Other 20.59%

The MSCI Emerging Markets Select Sustainability Screened CTB Index was launched on Sep 16, 2022. 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.

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