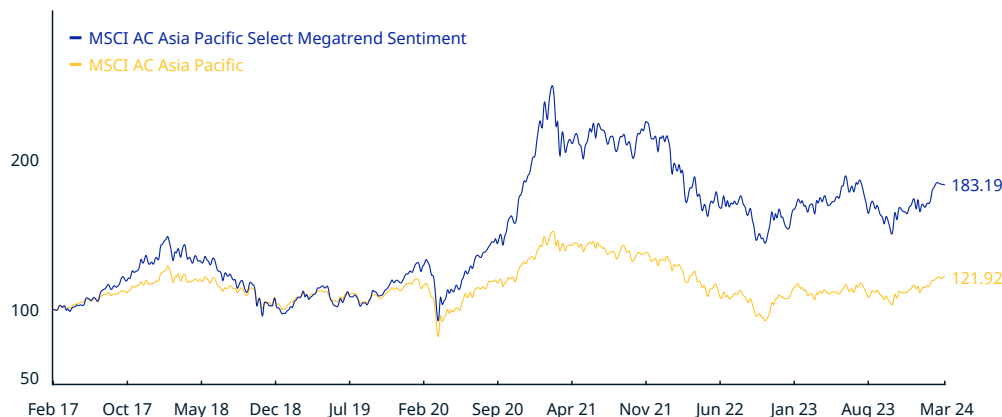


MSCI AC Asia Pacific Select Megatrend Sentiment Index (USD)

The MSCI AC Asia Pacific Select Megatrend Sentiment Index (the 'Index') aims to represent the performance of the four highest ranked MSCI Thematic Indexes, selected monthly from a set of MSCI Thematic Indexes, based on theme specific media sentiment score (MediaStats Megatrend Scores) calculated for each of the respective themes by MKT MediaStats1.

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

CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (USD) (FEB 2017 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI AC Asia Pacific Select Megatrend Sentiment	MSCI AC Asia Pacific
2023	13.50	8.77
2022	-28.39	-19.36
2021	2.06	-3.40
2020	67.74	17.14
2019	28.14	16.33
2018	-27.27	-15.59

INDEX PERFORMANCE – PRICE RETURNS (%) (MAR 29, 2024)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Feb 28, 2017
MSCI AC Asia Pacific Select Megatrend Sentiment	1.71	4.98	4.95	4.98	-4.35	10.79	na	8.92
MSCI AC Asia Pacific	2.28	4.42	9.11	4.42	-4.58	2.05	na	2.84

FUNDAMENTALS (MAR 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.42	24.97	17.32	2.36
2.46	17.28	14.15	1.69

INDEX RISK AND RETURN CHARACTERISTICS (MAR 29, 2024)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Feb 28, 2017	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI AC Asia Pacific Select Megatrend Sentiment	304.21	20.24	22.17	na	-0.25	0.48	na	0.42	41.97	2021-02-16–2022-10-24
MSCI AC Asia Pacific	4.51	16.93	17.03	na	-0.35	0.08	na	0.13	39.13	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 AC Asia Pacific Select Megatrend Sentiment Index (USD)

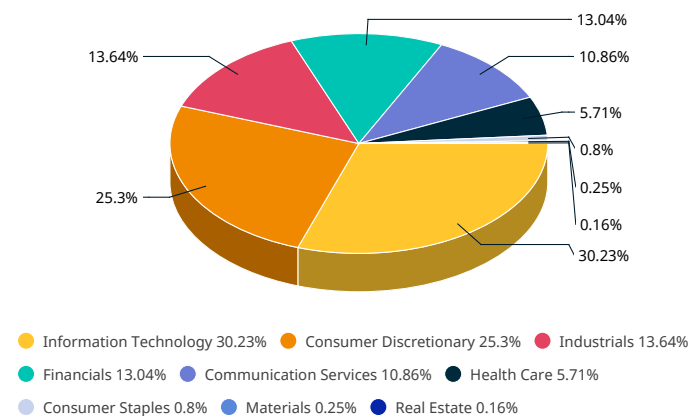
INDEX CHARACTERISTICS

MSCI AC Asia Pacific Select Megatrend Sentiment	
Number of Constituents	179
Mkt Cap (USD Millions)	
Index	2,669,855.10
Largest	144,457.26
Smallest	54.80
Average	14,915.39
Median	3,259.42

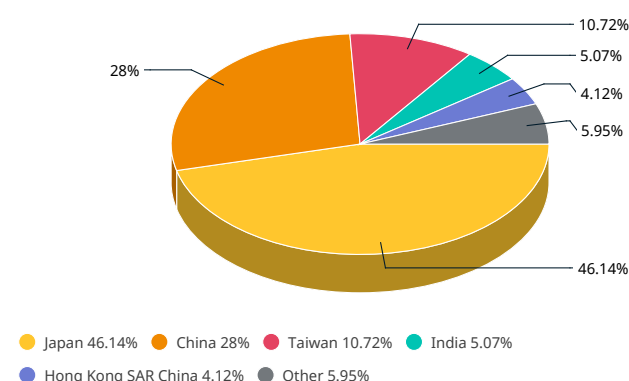
TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
TAIWAN SEMICONDUCTOR MFG	TW	144.46	5.41	Info Tech
MEITUAN B	CN	140.71	5.27	Cons Discr
TENCENT HOLDINGS LI (CN)	CN	136.62	5.12	Comm Srvcs
KEYENCE CORP	JP	128.57	4.82	Info Tech
ALIBABA GRP HLDG (HK)	CN	125.84	4.71	Cons Discr
SMC CORP	JP	123.52	4.63	Industrials
TOYOTA MOTOR CORP	JP	120.88	4.53	Cons Discr
AIA GROUP	HK	104.84	3.93	Financials
FANUC	JP	101.41	3.80	Industrials
DENSO CORP	JP	74.37	2.79	Cons Discr
Total		1,201.20	44.99	

SECTOR WEIGHTS



COUNTRY WEIGHTS



1 : MKT MediaStats is a big-data information technology company specializing in financial markets which generates theme level Megatrend Scores on a monthly basis <https://www.mktmediastats.com/>

The MSCI AC Asia Pacific Select Megatrend Sentiment Index was launched on Aug 11, 2023. 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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