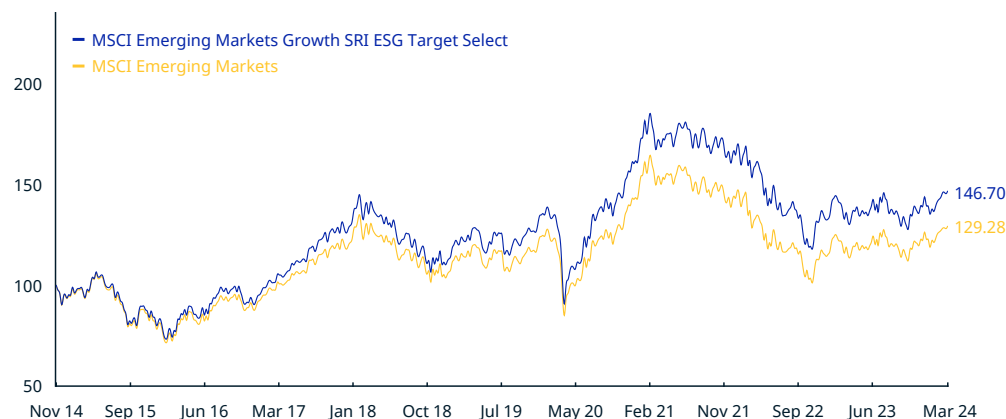


# MSCI Emerging Markets Growth SRI ESG Target Select Index (USD)

MSCI Emerging Markets Growth SRI ESG Target Select Index is based on MSCI Emerging Markets Index, its parent Index and captures large and mid cap representation across 24 Emerging Markets (EM) countries\*. The Index is designed to represent the performance of a strategy that seeks systematic integration of environmental, social and governance (ESG) norms in factor investing, by seeking higher exposure to the Growth factor along with the improvement in the ESG profile of the Indexes, while minimizing exposure to controversial business involvement as per the MSCI SRI Indexes methodology.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2014 – MAR 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI Emerging Markets Growth SRI ESG Target Select	MSCI Emerging Markets
2023	8.36	9.83
2022	-20.34	-20.09
2021	0.21	-2.54
2020	22.54	18.31
2019	21.17	18.42
2018	-15.25	-14.57
2017	42.13	37.28
2016	12.42	11.19
2015	-13.34	-14.92

## INDEX PERFORMANCE – NET RETURNS (%) (MAR 29, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 25, 2014	FUNDAMENTALS (MAR 29, 2024)			
					3 Yr	5 Yr	10 Yr			Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI Emerging Markets Growth SRI ESG Target Select	2.77	2.04	6.58	2.04	-4.74	3.40	na	4.18		3.09	16.30	13.45	1.91
MSCI Emerging Markets	2.48	2.37	8.15	2.37	-5.05	2.22	na	2.79		2.83	15.61	12.13	1.71

## INDEX RISK AND RETURN CHARACTERISTICS (MAR 29, 2024)

	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Nov 25, 2014	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Emerging Markets Growth SRI ESG Target Select	39.83	18.54	20.19	na	-0.31	0.17	na	0.23	37.63	2018-01-26–2020-03-23
MSCI Emerging Markets	6.15	17.76	19.05	na	-0.35	0.10	na	0.16	39.00	2021-02-17–2022-10-24

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly net returns data

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

# MSCI Emerging Markets Growth SRI ESG Target Select Index (USD)

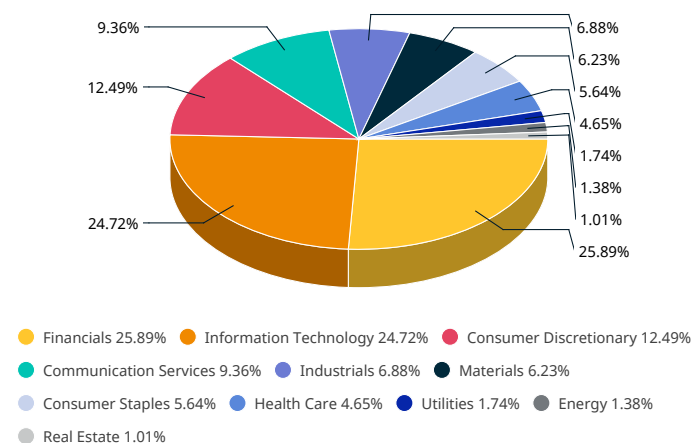
## INDEX CHARACTERISTICS

MSCI Emerging Markets Growth SRI ESG Target Select	
<b>Number of Constituents</b>	346
Mkt Cap (USD Millions)	
<b>Index</b>	3,865,438.46
<b>Largest</b>	383,062.45
<b>Smallest</b>	0.51
<b>Average</b>	11,171.79
<b>Median</b>	5,446.79

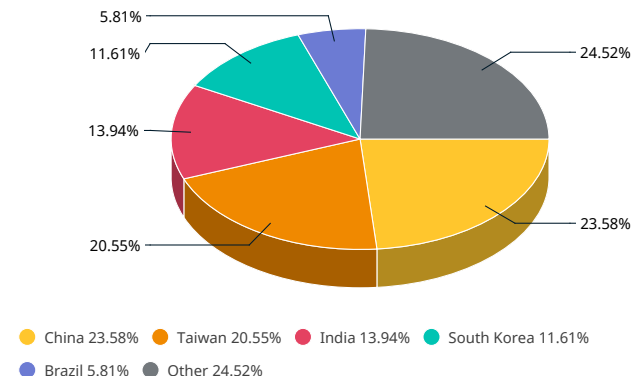
## TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
TAIWAN SEMICONDUCTOR MFG	TW	383.06	9.91	Info Tech
SAMSUNG ELECTRONICS CO	KR	169.45	4.38	Info Tech
TENCENT HOLDINGS LI (CN)	CN	121.37	3.14	Comm Svcs
CTBC FINANCIAL HOLDING	TW	95.54	2.47	Financials
BHARTI AIRTEL	IN	71.49	1.85	Comm Svcs
ALIBABA GRP HLDG (HK)	CN	67.88	1.76	Cons Discr
SAMSUNG ELECTRONICS PREF	KR	63.05	1.63	Info Tech
MEITUAN B	CN	60.19	1.56	Cons Discr
MEDIATEK INC	TW	49.24	1.27	Info Tech
CHINA CONSTRUCTION BK H	CN	45.32	1.17	Financials
<b>Total</b>		<b>1,126.60</b>	<b>29.15</b>	

## SECTOR WEIGHTS



## COUNTRY WEIGHTS



\* EM countries include: Brazil, Chile, China, Colombia, Czech Republic, Egypt, Greece, Hungary, India, Indonesia, Korea, Kuwait, Malaysia, Mexico, Peru, Philippines, Poland, Qatar, Saudi Arabia, South Africa, Taiwan, Thailand, Turkey and United Arab Emirates.

The MSCI Emerging Markets Growth SRI ESG Target Select Index was launched on Jun 28, 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.

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