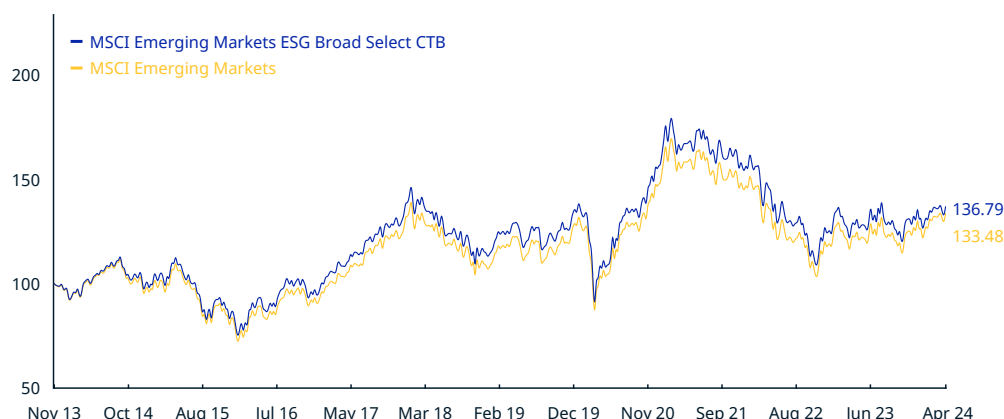


# MSCI Emerging Markets ESG Broad CTB Select Index (USD)

The MSCI Emerging Markets ESG Broad CTB Select Index is based on the MSCI Emerging Markets Index, its parent index, and includes large and mid-cap securities across 24 Emerging Markets (EM) countries\*. The index aims to maximize exposure to positive environmental, social and governance (ESG) factors while maintaining risk and return characteristics similar to those of the respective underlying market capitalization weighted indexes. Additionally, the index aims to exceed the minimum technical requirements laid out for EU Climate Transition Benchmarks in the EU Delegated Acts.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2013 – APR 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI Emerging Markets ESG Broad Select CTB	MSCI Emerging Markets
2023	8.87	9.83
2022	-21.10	-20.09
2021	-2.11	-2.54
2020	19.31	18.31
2019	17.81	18.42
2018	-14.38	-14.57
2017	38.50	37.28
2016	12.00	11.19
2015	-13.98	-14.92
2014	0.02	-2.19

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

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 26, 2013
MSCI Emerging Markets ESG Broad Select CTB	0.11	6.82	7.59	1.12	-6.62	1.33	3.13	3.05
MSCI Emerging Markets	0.45	7.83	9.88	2.83	-5.69	1.89	2.96	2.81

## FUNDAMENTALS (APR 30, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.69	15.88	12.20	1.69
2.78	15.84	12.16	1.72

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – APR 30, 2024)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Nov 26, 2013	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Emerging Markets ESG Broad Select CTB	1.01	1.16	29.99	17.85	19.23	17.31	-0.45	0.06	0.18	0.17	39.25	2021-02-17–2022-10-24
MSCI Emerging Markets	1.00	0.00	6.15	17.69	19.03	17.18	-0.40	0.08	0.17	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 ESG Broad CTB Select Index (USD)

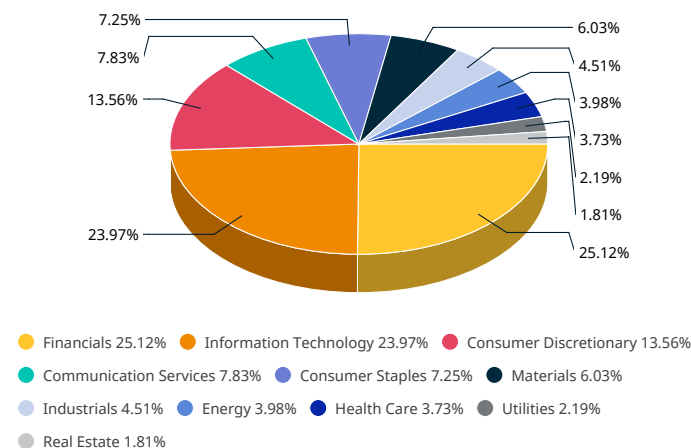
### INDEX CHARACTERISTICS

	MSCI Emerging Markets ESG Broad Select CTB	MSCI Emerging Markets
<b>Number of Constituents</b>	1,244	1,375
	<b>Weight (%)</b>	
<b>Largest</b>	10.22	8.28
<b>Smallest</b>	0.00	0.00
<b>Average</b>	0.08	0.07
<b>Median</b>	0.01	0.03

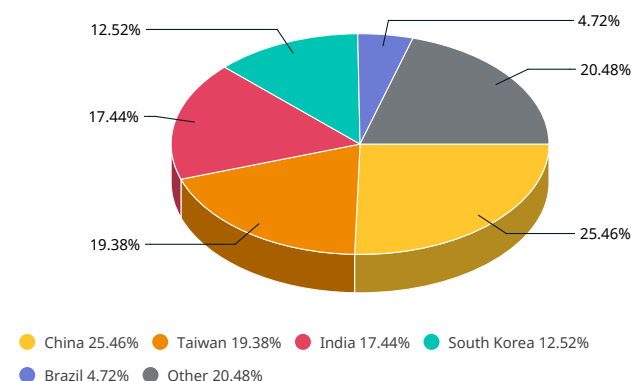
### TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
TAIWAN SEMICONDUCTOR MFG	TW	10.22	8.28	Info Tech
SAMSUNG ELECTRONICS CO	KR	4.18	3.71	Info Tech
TENCENT HOLDINGS LI (CN)	CN	3.42	4.07	Comm Svcs
ALIBABA GRP HLDG (HK)	CN	2.09	2.14	Cons Discr
RELIANCE INDUSTRIES	IN	2.01	1.48	Energy
CHINA CONSTRUCTION BK H	CN	1.55	0.87	Financials
ICICI BANK	IN	1.13	0.99	Financials
INFOSYS	IN	1.11	0.78	Info Tech
SK HYNIX	KR	1.06	0.95	Info Tech
KB FINANCIAL GROUP	KR	0.93	0.29	Financials
<b>Total</b>		<b>27.71</b>	<b>23.57</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 ESG Broad CTB Select Index was launched on Sep 06, 2021. 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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