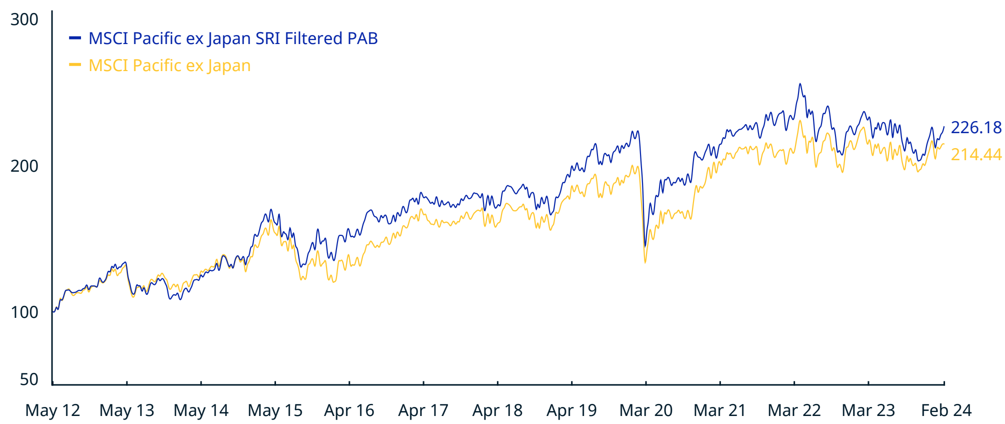
MSCI Pacific ex Japan SRI Filtered PAB Index (EUR)

The MSCI Pacific ex Japan SRI Filtered PAB Index is based on the MSCI Pacific ex Japan Index, its parent index, and includes large and mid cap companies across 4 Developed Markets (DM) countries*. The index is designed to represent the performance of companies that have high Environmental, Social and Governance (ESG) ratings relative to their sector peers, to ensure the inclusion of the best-in-class companies from an ESG perspective. Additionally, the index aims to target sector weights that reflect the relative sector weights of the underlying MSCI Global Investable Market Indexes to limit the systematic risk introduced by the ESG selection process. The index is designed to align with the minimum requirements for EU Paris Aligned Benchmarks (EU PAB).

For a complete description of the index methodology, please see Index methodology - MSCI.

CUMULATIVE INDEX PERFORMANCE — NET RETURNS (EUR) (MAY 2012 – FEB 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI Pacific ex Japan SRI Filtered PAB	MSCI Pacific ex Japan
2023	2.09	2.84
2022	-6.02	0.22
2021	14.16	12.63
2020	-2.69	-2.25
2019	26.32	20.54
2018	-6.70	-5.78
2017	8.54	10.57
2016	8.64	11.07
2015	10.16	1.95
2014	24.70	13.34
2013	-5.46	0.94

INDEX PERFORMANCE — NET RETURNS (%) (FEB 29, 2024)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since May 31, 2012
MSCI Pacific ex Japan SRI Filtered PAB	2.89	7.66	-2.67	0.17	3.33	3.75	7.11	7.19
MSCI Pacific ex Japan	0.90	6.64	-0.39	-0.97	3.25	3.94	6.08	6.70

FUNDAMENTALS (FEB 29, 2024)

	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI Pacific ex Japan SRI Filtered PAB	3.88	20.00	15.72	1.50
MSCI Pacific ex Japan	4.08	16.72	14.64	1.67

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – FEB 29, 2024)

				ANNUALIZED STD DEV (%) [2]			SHARPE RATIO [2,3]				MAXIMUM DRAWDOWN	
	Beta	Tracking Error (%)	Turnover (%) [1]	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since May 31, 2012	(%)	Period YYYY-MM-DD
MSCI Pacific ex Japan SRI Filtered PAB	1.00	4.61	36.74	15.40	18.50	16.23	0.22	0.27	0.50	0.51	39.47	2020-02-17—2020-03-23
MSCI Pacific ex Japan	1.00	0.00	1.77	14.46	17.55	15.70	0.21	0.28	0.45	0.49	37.47	2020-01-17—2020-03-23

[1] Last 12 months [2] Based on monthly net returns data [3] Based on EMMI EURIBOR 1M from Sep 1 2021 & on ICE LIBOR 1M prior that date

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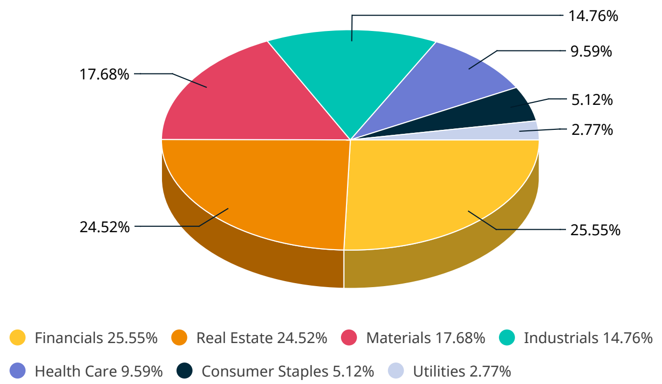
INDEX CHARACTERISTICS

	MSCI Pacific ex Japan SRI Filtered PAB	MSCI Pacific ex Japan
Number of Constituents	36	119
	Weight (%)	
Largest	5.80	8.14
Smallest	0.69	0.10
Average	2.78	0.84
Median	2.70	0.40

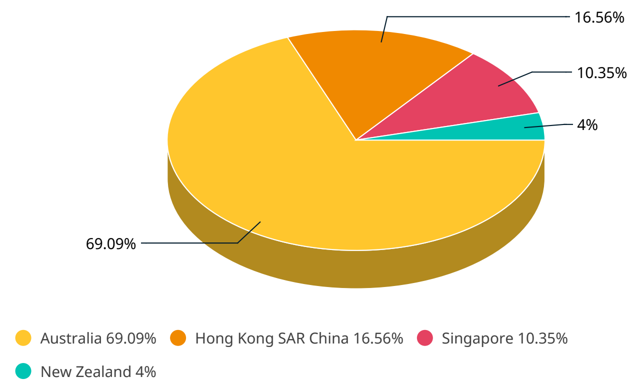
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
HARDIE (JAMES) IND CDI	AU	5.80	0.98	Materials
QBE INSURANCE GROUP	AU	5.40	0.94	Financials
COCHLEAR	AU	5.26	0.84	Health Care
COLES	AU	5.12	0.83	Cons Staples
TRANSURBAN GROUP	AU	4.87	1.53	Industrials
BRAMBLES	AU	4.82	0.77	Industrials
SUNCORP GROUP	AU	4.49	0.71	Financials
AIA GROUP	HK	4.03	5.24	Financials
SCENTRE GROUP	AU	3.76	0.59	Real Estate
BOC HONG KONG HOLDINGS	HK	3.42	0.55	Financials
Total		46.98	12.97	

SECTOR WEIGHTS



COUNTRY WEIGHTS



* DM countries includes: Australia, Hong Kong, New Zealand and Singapore.

The MSCI Pacific ex Japan SRI Filtered PAB Index was launched on Jun 26, 2020. 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

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 45 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit www.msci.com.