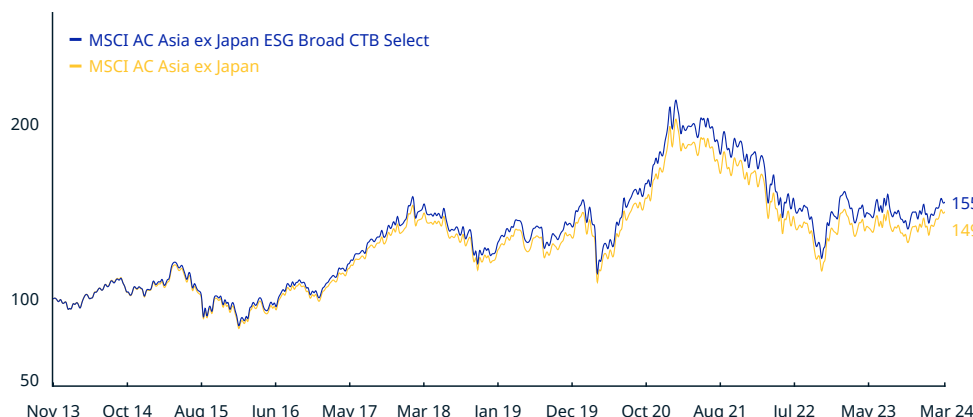


MSCI AC Asia ex Japan ESG Broad CTB Select Index (USD)

The MSCI AC Asia ex Japan ESG Broad CTB Select Index is based on the MSCI AC Asia ex Japan Index, its parent index, and includes large and mid-cap securities across 2 of 3 Developed Markets (DM) (excluding Japan) and 8 Emerging Markets (EM) countries* in Asia. 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 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI AC Asia ex Japan ESG Broad CTB Select	MSCI AC Asia ex Japan
2023	4.93	5.98
2022	-19.31	-19.67
2021	-4.21	-4.72
2020	26.04	25.02
2019	19.58	18.17
2018	-14.26	-14.37
2017	43.41	41.72
2016	5.44	5.44
2015	-7.74	-9.17
2014	5.34	4.80

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

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 26, 2013
MSCI AC Asia ex Japan ESG Broad CTB Select	1.94	0.73	1.90	0.73	-7.38	1.93	4.58	4.34
MSCI AC Asia ex Japan	2.54	2.38	3.99	2.38	-6.84	1.94	4.18	3.97

FUNDAMENTALS (MAR 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.47	17.48	12.97	1.61
2.53	17.19	12.77	1.62

INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – MAR 29, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 26, 2013	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI AC Asia ex Japan ESG Broad CTB Select	1.00	0.72	25.89	19.35	19.50	17.28	-0.44	0.09	0.26	0.24	43.02	2021-02-17–2022-10-24
MSCI AC Asia ex Japan	1.00	0.00	6.43	19.36	19.45	17.22	-0.41	0.09	0.24	0.22	43.46	2021-02-17–2022-10-24

¹ Last 12 months

² Based on monthly net returns data

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

MSCI AC Asia ex Japan ESG Broad CTB Select Index (USD)

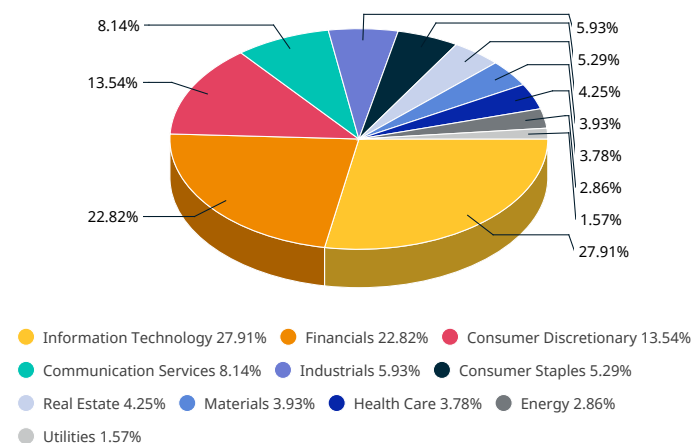
INDEX CHARACTERISTICS

	MSCI AC Asia ex Japan ESG Broad CTB Select	MSCI AC Asia ex Japan
Number of Constituents	1,060	1,182
	Weight (%)	
Largest	10.92	9.69
Smallest	0.00	0.00
Average	0.09	0.08
Median	0.01	0.03

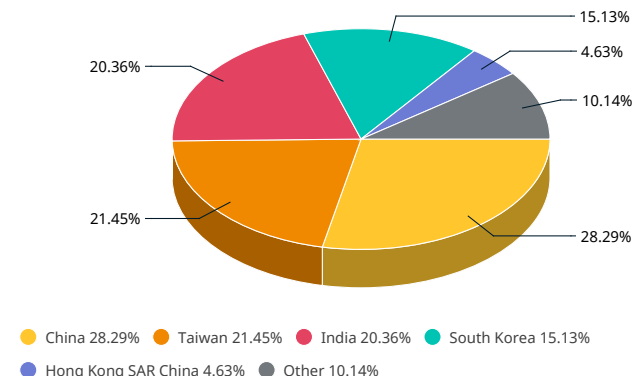
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
TAIWAN SEMICONDUCTOR MFG	TW	10.92	9.69	Info Tech
SAMSUNG ELECTRONICS CO	KR	5.15	4.72	Info Tech
TENCENT HOLDINGS LI (CN)	CN	3.88	4.15	Comm Svcs
ALIBABA GRP HLDG (HK)	CN	2.40	2.36	Cons Discr
RELIANCE INDUSTRIES	IN	2.20	1.75	Energy
SK HYNIX	KR	1.36	1.20	Info Tech
AIA GROUP	HK	1.31	1.23	Financials
CHINA CONSTRUCTION BK H	CN	1.29	0.94	Financials
ICICI BANK	IN	1.22	1.10	Financials
INFOSYS	IN	1.19	0.96	Info Tech
Total		30.93	28.11	

SECTOR WEIGHTS



COUNTRY WEIGHTS



* DM countries include: Hong Kong, Singapore. EM countries include: China, India, Indonesia, Korea, Malaysia, the Philippines, Taiwan and Thailand.

The MSCI AC Asia ex Japan ESG Broad CTB Select Index was launched on Jun 28, 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.

ABOUT MSCI

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