MSCI China IMI Environment 10/40 Index (USD)

The MSCI China IMI Environment 10/40 Index is designed to measure the performance of securities with country of classification as China comprising of large, mid and small market cap segments. The Index is comprised of securities that derive at least 50% of their revenues from environmentally beneficial products and services. The Index is based on five Environmental Impact themes: Alternative Energy, Sustainable Water, Green Building, Pollution Prevention and Energy Efficiency. The Index aims to serve as a benchmark for investors seeking exposure to companies that focus on contributing to a more environmentally sustainable economy by making efficient use of scarce natural resources or by mitigating the impact of environmental degradation. Constituent selection is based on data from MSCI ESG Research. The 10/40 concentration constraints apply investment limits where the weight of each group entity is capped at 10% and all group entities with weight of more than 5% should not exceed 40% of the Index by weight.

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

CUMULATIVE INDEX PERFORMANCE — NET RETURNS (USD) (MAY 2015 – OCT 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI CHINA IMI Environment 10-40	MSCI China IMI
2025	21.14	31.47
2024	1.32	18.76
2023	-13.42	-11.82
2022	-40.96	-22.03
2021	2.55	-21.21
2020	123.85	29.42
2019	13.56	22.72
2018	-29.37	-18.74
2017	10.23	50.67
2016	-13.95	-0.02

INDEX PERFORMANCE — NET RETURNS (%) (OCT 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED 3 Yr	5 Yr	10 Yr	Since May 29, 2015
MSCI CHINA IMI Environment 10-40	-3.20	-14.51	-28.99	-22.28	-1.76	-14.64	-0.64	-4.94
MSCI China IMI	-7.17	-11.60	-21.39	-18.30	8.46	-4.38	2.47	0.09

FUNDAMENTALS (OCT 30, 2026)

	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI CHINA IMI Environment 10-40	2.90	19.43	12.40	1.00
MSCI China IMI	2.68	12.79	9.44	1.23

INDEX RISK AND RETURN CHARACTERISTICS (OCT 30, 2026)

	Turnover (%) [1]	ANNUALIZED STD DEV (%) [2] 3 Yr	5 Yr	10 Yr	SHARPE RATIO [2,3] 3 Yr	5 Yr	10 Yr	Since May 29, 2015	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
MSCI CHINA IMI Environment 10-40	58.14	28.34	32.08	29.23	-0.09	-0.45	0.03	-0.09	66.92	2021-02-16—2024-02-05
MSCI China IMI	7.11	23.05	27.96	23.90	0.27	-0.16	0.11	0.03	62.47	2021-02-17—2022-10-31

[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 China IMI Environment 10/40 Index (USD)

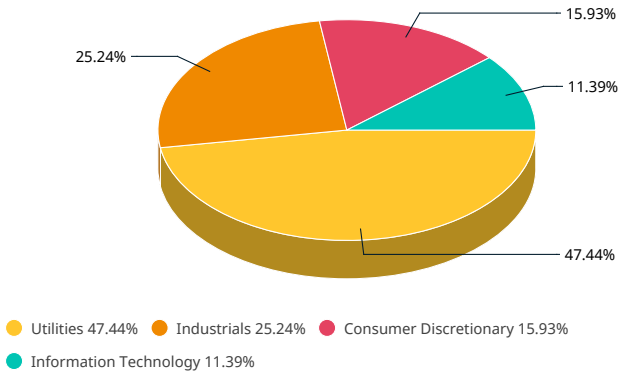
INDEX CHARACTERISTICS

	MSCI CHINA IMI Environment 10-40
Number of Constituents	48
	Mkt Cap (USD Millions)
Index	130,448.85
Largest	16,529.81
Smallest	62.94
Average	2,717.68
Median	1,202.13

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
CGN POWER CO H	16.53	12.67	Utilities
CHINA YANGTZE A (HK-C)	14.19	10.88	Utilities
BYD CO H	9.28	7.11	Cons Discr
CHINA NATL NUCL A (HK-C)	7.59	5.81	Utilities
CHINA EVERBRIGHT ENV GRP	6.50	4.98	Industrials
CHINA LONGYUAN POWER H	5.58	4.28	Utilities
SDIC POWER HLDGS A(HK-C)	5.54	4.24	Utilities
CHINA CONCH VENTURE	4.73	3.63	Industrials
CONTEMPORARY AMP A(HK-C)	4.24	3.25	Industrials
SICHUAN CHUANT A (HK-C)	4.08	3.13	Utilities
Total	78.25	59.98	

SECTOR WEIGHTS



The MSCI China IMI Environment 10/40 Index was launched on Aug 23, 2017. 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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