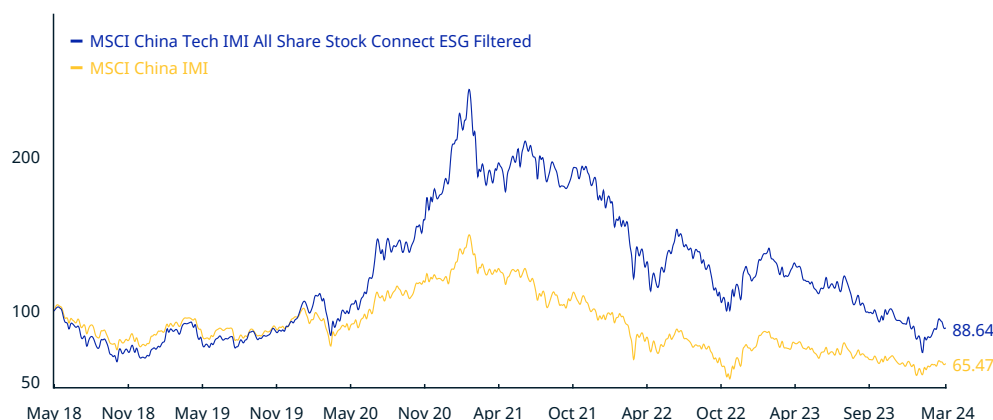


MSCI China Tech IMI All Share Stock Connect ESG Filtered Index (USD)

The MSCI China Tech IMI All Share Stock Connect ESG Filtered Index (the 'Index') aims to represent the performance of companies that are associated with the development of new products and services from technology innovations leading to breakthroughs in areas such as internet and digitization, mobility, autonomous technology, industrial automation and digital healthcare, while excluding those involved in certain controversial business activities or with relatively low MSCI ESG Controversies scores or MSCI ESG Ratings.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAY 2018 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI China Tech IMI All Share Stock Connect ESG Filtered	MSCI China IMI
2023	-21.38	-11.82
2022	-31.61	-22.03
2021	-8.47	-21.21
2020	104.93	29.42
2019	36.42	22.72

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2018	FUNDAMENTALS (MAR 29, 2024)			
					3 Yr	5 Yr	10 Yr			Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI China Tech IMI All Share Stock Connect ESG Filtered	2.30	-7.45	-31.53	-7.45	-21.82	0.38	na	-2.05		1.36	21.94	15.27	2.10
MSCI China IMI	0.91	-2.44	-17.53	-2.44	-19.15	-6.52	na	-7.01		2.90	12.02	9.01	1.16

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2018 – MAR 29, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 31, 2018	MAXIMUM DRAWDOWN		
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD	
MSCI China Tech IMI All Share Stock Connect ESG Filtered	1.02	15.05	34.46	30.63	30.82	na	-0.73	0.10	na	0.02	69.15	2021-02-17–2024-02-05	
MSCI China IMI	1.00	0.00	7.07	29.98	26.62	na	-0.65	-0.20	na	-0.23	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 Tech IMI All Share Stock Connect ESG Filtered Index (USD)

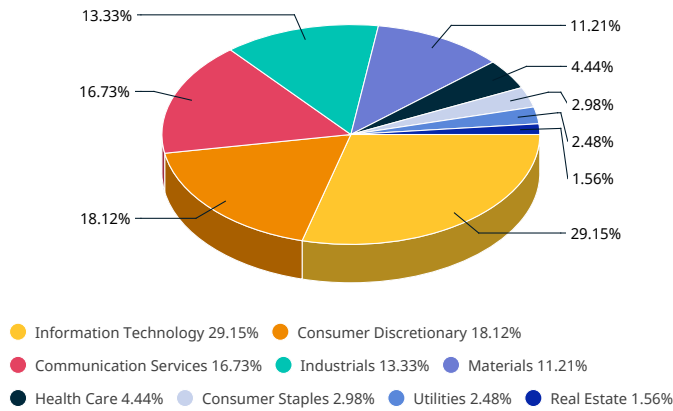
INDEX CHARACTERISTICS

	MSCI China Tech IMI All Share Stock Connect ESG Filtered	MSCI China IMI
Number of Constituents	91	945
	Weight (%)	
Largest	2.51	13.44
Smallest	0.10	0.00
Average	1.10	0.11
Median	1.04	0.02

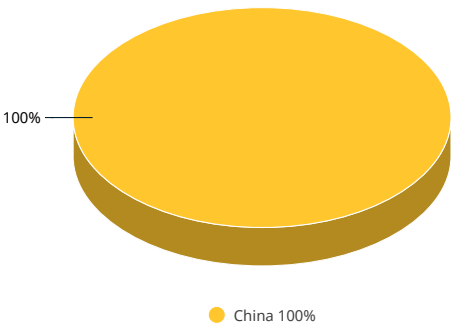
TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
FOXCONN INDL A (HK-C)	2.51	0.13	Info Tech
NAURA TECH GRP A (HK-C)	2.24	0.07	Info Tech
SUNGROW POWER A (HK-C)	2.09	0.07	Industrials
XINYI SOLAR HLDGS (CN)	2.08	0.20	Info Tech
HAIER SMART HOME A(HK-C)	1.97	0.07	Cons Discr
CHINA YANGTZE A (HK-C)	1.96	0.26	Utilities
HAIER SMART HOME CO H	1.88	0.40	Cons Discr
CONTEMPORARY AMP A(HK-C)	1.88	0.36	Industrials
BOE TECH GROUP A (HK-C)	1.83	0.06	Info Tech
KANZHUN A ADR	1.83	0.20	Comm Svcs
Total	20.28	1.82	

SECTOR WEIGHTS



COUNTRY WEIGHTS



The MSCI China Tech IMI All Share Stock Connect ESG Filtered Index was launched on Oct 11, 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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