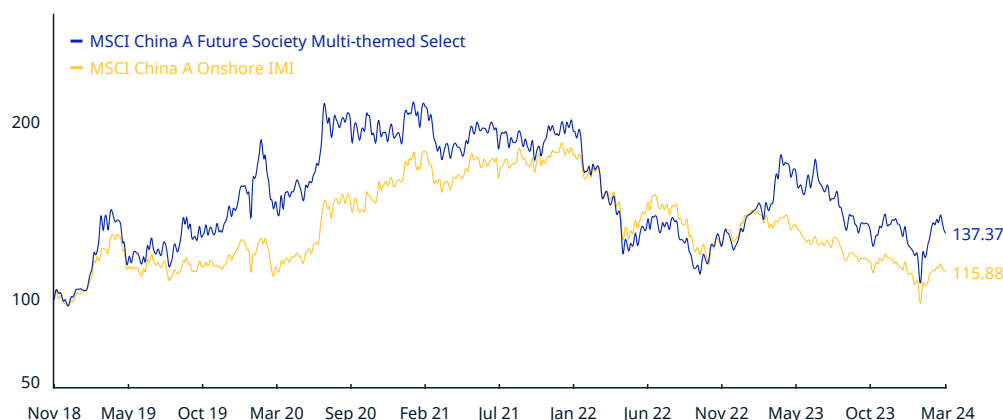


MSCI China A Future Society Multi-themed Select Index (USD)

The MSCI China A Future Society Multi-themed Select Index includes large, mid and small-cap HK-Connect listings of securities selected from the parent Index, MSCI China A Onshore IMI. The index aims to represent the performance of a set of companies that are expected to derive significant revenue from the development of new products and services focused on working, meeting, learning, receiving healthcare and doing business remotely.

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

CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (USD) (NOV 2018 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI China A Future Society Multi-themed Select	MSCI China A Onshore IMI
2023	7.16	-10.11
2022	-34.64	-27.35
2021	1.39	8.60
2020	31.60	34.22
2019	55.41	31.80

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2018	FUNDAMENTALS (MAR 29, 2024)			
					3 Yr	5 Yr	10 Yr			Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI China A Future Society Multi-themed Select	-0.38	-2.40	-20.81	-2.40	-9.23	-0.62	na	6.14		1.30	38.02	20.41	2.89
MSCI China A Onshore IMI	0.74	-4.15	-19.85	-4.15	-10.93	-2.13	na	2.80		1.93	20.37	na	1.65

INDEX RISK AND RETURN CHARACTERISTICS (MAR 29, 2024)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 30, 2018	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI China A Future Society Multi-themed Select	35.36	27.70	25.62	na	-0.31	0.02	na	0.28	47.79	2020-07-13–2024-02-05
MSCI China A Onshore IMI	10.64	21.39	20.57	na	-0.55	-0.10	na	0.14	47.36	2021-12-13–2024-02-05

¹ Last 12 months

² Based on monthly price returns data

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

MSCI China A Future Society Multi-themed Select Index (USD)

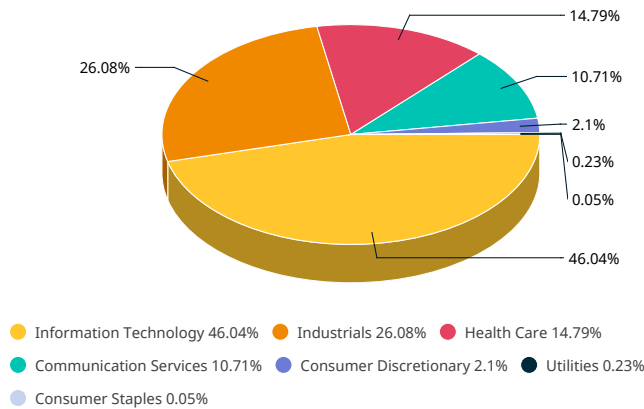
INDEX CHARACTERISTICS

MSCI China A Future Society Multi-themed Select	
Number of Constituents	190
Mkt Cap (USD Millions)	
Index	275,614.40
Largest	14,244.47
Smallest	71.03
Average	1,450.60
Median	602.72

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
FOXCONN INDL A (HK-C)	14.24	5.17	Info Tech
SHENZHEN MINDRAY A(HK-C)	14.24	5.17	Health Care
ZHONGJI INNO A(HK-C)	11.02	4.00	Info Tech
SHENZHEN TRANSSI A(HK-C)	10.96	3.98	Info Tech
SHENZHEN INOVANC A(HK-C)	10.23	3.71	Industrials
S F HOLDING A (HK-C)	9.68	3.51	Industrials
WEICHAI POWER A (HK-C)	7.31	2.65	Industrials
SHANGHAI UNITED A (HK-C)	7.25	2.63	Health Care
KUNLUN TECH CO A (HK-C)	6.29	2.28	Comm Srvcs
360 SECURITY A (HK-C)	5.74	2.08	Info Tech
Total	96.96	35.18	

SECTOR WEIGHTS



The MSCI China A Future Society Multi-themed Select Index was launched on Sep 30, 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

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