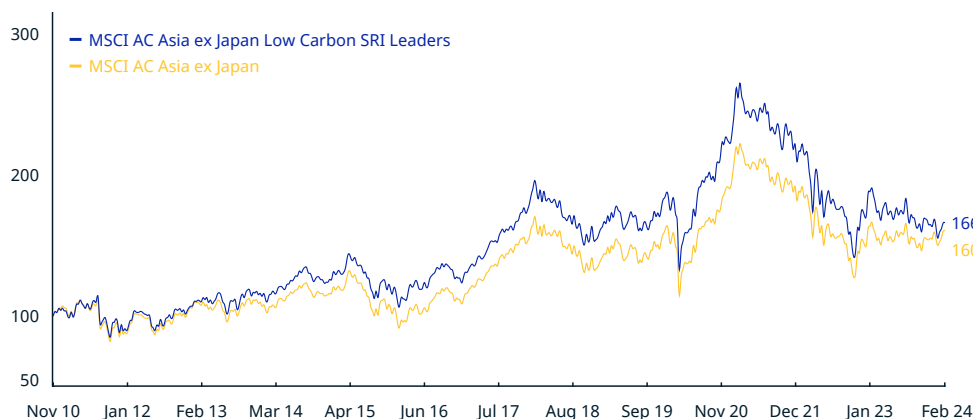


MSCI AC Asia ex Japan Low Carbon SRI Leaders Index (USD)

The MSCI AC Asia ex Japan Low Carbon SRI Leaders 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) countries* (excluding Japan) and 8 Emerging Markets (EM) countries* in Asia. The index aims to represent the performance of companies that have low carbon transition risk than that of the broad market and have high Environmental, Social and Governance (ESG) performance. The Index excludes companies whose products have negative social or environmental impacts. Constituent selection is based on the research provided by MSCI ESG Research.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2010 – FEB 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI AC Asia ex Japan Low Carbon SRI Leaders	MSCI AC Asia ex Japan
2023	-1.96	5.98
2022	-20.41	-19.67
2021	-5.56	-4.72
2020	26.69	25.02
2019	17.62	18.17
2018	-14.10	-14.37
2017	42.45	41.72
2016	5.94	5.44
2015	-3.85	-9.17
2014	6.52	4.80
2013	8.30	3.07
2012	20.31	22.36
2011	-14.96	-17.31

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

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 30, 2010
MSCI AC Asia ex Japan Low Carbon SRI Leaders	4.78	-0.59	-3.60	-2.28	-11.88	-0.33	3.50	3.91
MSCI AC Asia ex Japan	5.60	3.35	4.94	-0.16	-8.40	1.78	4.02	3.63

FUNDAMENTALS (FEB 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.64	14.70	11.15	1.46
2.59	16.92	12.43	1.56

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2010 – FEB 29, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 30, 2010	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI AC Asia ex Japan Low Carbon SRI Leaders	0.97	3.69	30.45	20.55	20.31	17.38	-0.64	-0.01	0.20	0.24	47.08	2021-02-17–2022-10-24
MSCI AC Asia ex Japan	1.00	0.00	5.92	19.32	19.43	17.20	-0.49	0.08	0.23	0.23	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 Low Carbon SRI Leaders Index (USD)

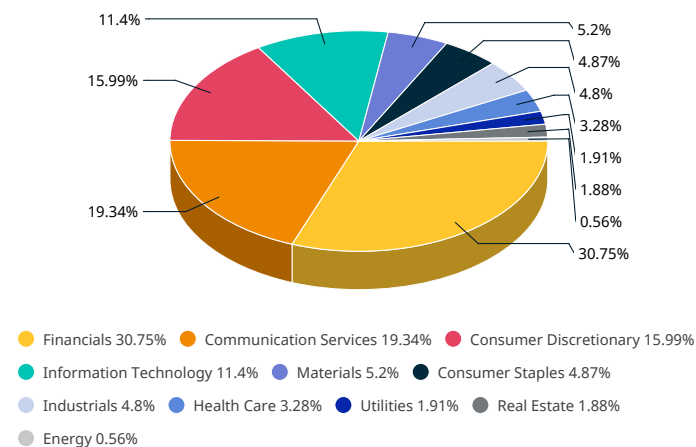
INDEX CHARACTERISTICS

	MSCI AC Asia ex Japan Low Carbon SRI Leaders	MSCI AC Asia ex Japan
Number of Constituents	293	1,248
	Weight (%)	
Largest	8.93	8.87
Smallest	0.01	0.00
Average	0.34	0.08
Median	0.11	0.02

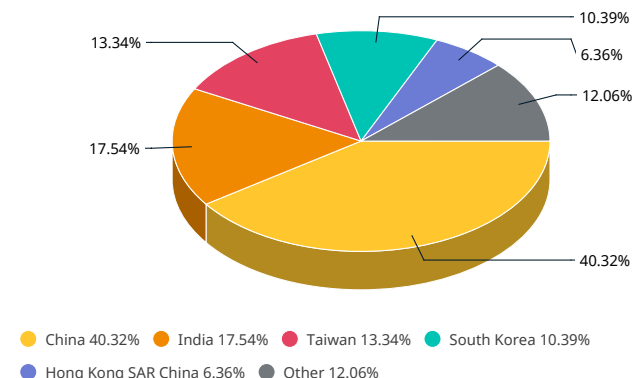
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
TENCENT HOLDINGS LI (CN)	CN	8.93	3.90	Comm Svcs
ALIBABA GRP HLDG (HK)	CN	7.53	2.50	Cons Discr
AIA GROUP	HK	4.63	1.54	Financials
CHINA CONSTRUCTION BK H	CN	2.98	0.99	Financials
MEDIATEK INC	TW	2.72	0.90	Info Tech
INFOSYS	IN	2.69	1.11	Info Tech
NETEASE	CN	2.16	0.72	Comm Svcs
TATA CONSULTANCY	IN	1.82	0.75	Info Tech
BANK CENTRAL ASIA	ID	1.73	0.58	Financials
ICBC H	CN	1.67	0.55	Financials
Total		36.87	13.53	

SECTOR WEIGHTS



COUNTRY WEIGHTS



The MSCI ESG Indexes use ratings and other data supplied by MSCI ESG Research Inc, a subsidiary of MSCI Inc.

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

The MSCI AC Asia ex Japan Low Carbon SRI Leaders Index was launched on Jan 23, 2019. 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.

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