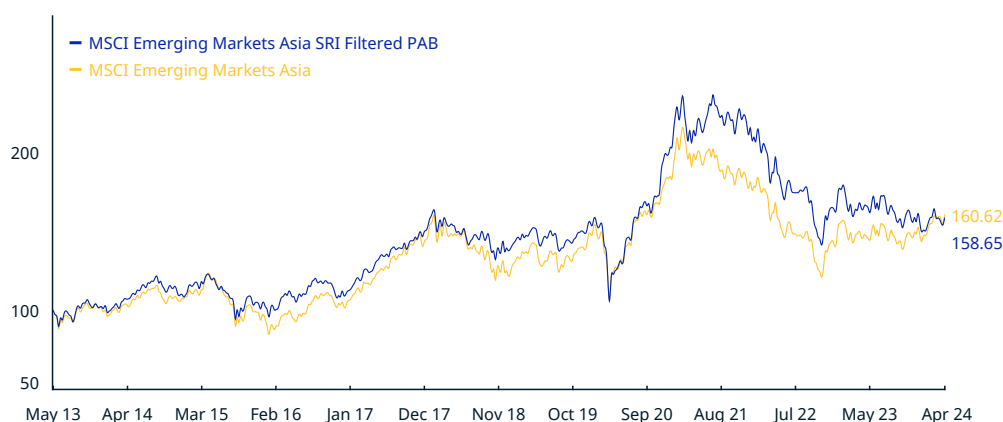


MSCI Emerging Markets Asia SRI Filtered PAB Index (USD)

The MSCI Emerging Markets Asia SRI Filtered PAB Index is based on the MSCI Emerging Markets Index, its parent index, and includes large and mid-cap securities across 8 Emerging Markets (EM) countries*. The index is designed to represent the performance of companies that have high Environmental, Social and Governance (ESG) ratings relative to their sector peers, to ensure the inclusion of the best-in-class companies from an ESG perspective. Additionally, the index aims to target sector weights that reflect the relative sector weights of the underlying MSCI Global Investable Market Indexes to limit the systematic risk introduced by the ESG selection process. The index is designed to align with the minimum requirements for EU Paris Aligned Benchmarks (EU PAB).

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAY 2013 – APR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI Emerging Markets Asia SRI Filtered PAB	MSCI Emerging Markets Asia
2023	-0.83	7.76
2022	-22.74	-21.11
2021	1.10	-5.08
2020	34.89	28.38
2019	11.14	19.24
2018	-8.76	-15.45
2017	38.90	42.83
2016	5.44	6.14
2015	-4.47	-9.79
2014	6.22	4.89

INDEX PERFORMANCE – NET RETURNS (%) (APR 30, 2024)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since May 31, 2013
MSCI Emerging Markets Asia SRI Filtered PAB	0.07	6.43	-3.39	-2.80	-10.32	0.98	3.98	4.32
MSCI Emerging Markets Asia	0.93	10.06	9.84	4.31	-6.99	2.64	4.58	4.43

FUNDAMENTALS (APR 30, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.21	20.38	15.65	1.95
2.32	17.83	13.03	1.74

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2013 – APR 30, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 31, 2013	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Emerging Markets Asia SRI Filtered PAB	0.91	6.47	30.40	19.70	20.69	17.05	-0.60	0.05	0.22	0.25	40.71	2021-06-30–2022-10-25
MSCI Emerging Markets Asia	1.00	0.00	6.70	19.66	19.71	17.42	-0.42	0.12	0.26	0.26	44.58	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 Emerging Markets Asia SRI Filtered PAB Index (USD)

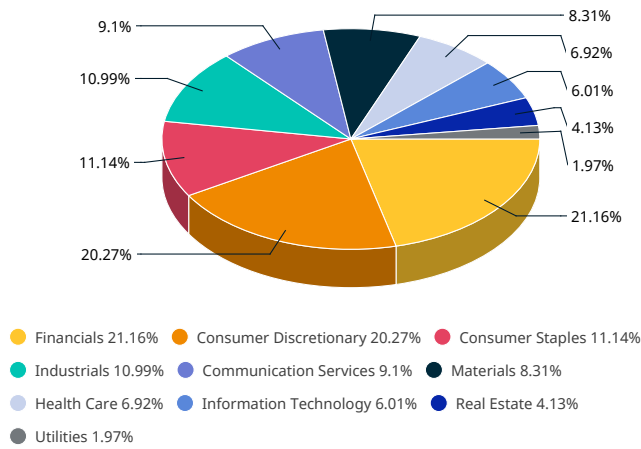
INDEX CHARACTERISTICS

	MSCI Emerging Markets Asia SRI Filtered PAB	MSCI Emerging Markets Asia
Number of Constituents	116	1,130
Weight (%)		
Largest	5.55	10.46
Smallest	0.01	0.00
Average	0.86	0.09
Median	0.55	0.03

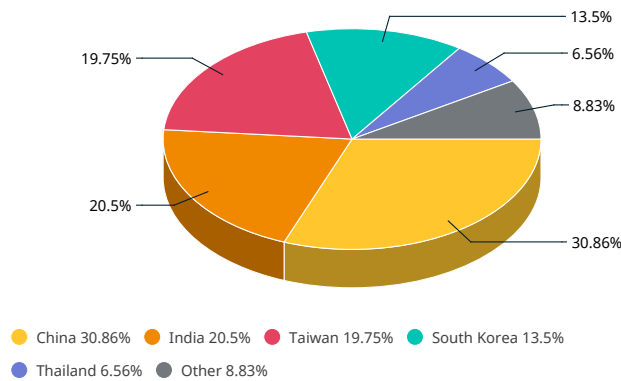
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
TAIWAN SEMICONDUCTOR MFG	TW	5.55	10.46	Info Tech
MEITUAN B	CN	5.08	1.24	Cons Discr
NETEASE	CN	3.68	0.65	Comm Svcs
HINDUSTAN UNILEVER	IN	3.24	0.38	Cons Staples
BYD CO H	CN	3.20	0.50	Cons Discr
MAHINDRA & MAHINDRA	IN	3.04	0.42	Cons Discr
BANK CENTRAL ASIA	ID	2.78	0.59	Financials
AIRPORTS OF THAILAND	TH	2.31	0.13	Industrials
KB FINANCIAL GROUP	KR	2.23	0.37	Financials
KOTAK MAHINDRA BANK	IN	2.07	0.37	Financials
Total		33.19	15.12	

SECTOR WEIGHTS



COUNTRY WEIGHTS



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

ABOUT MSCI

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