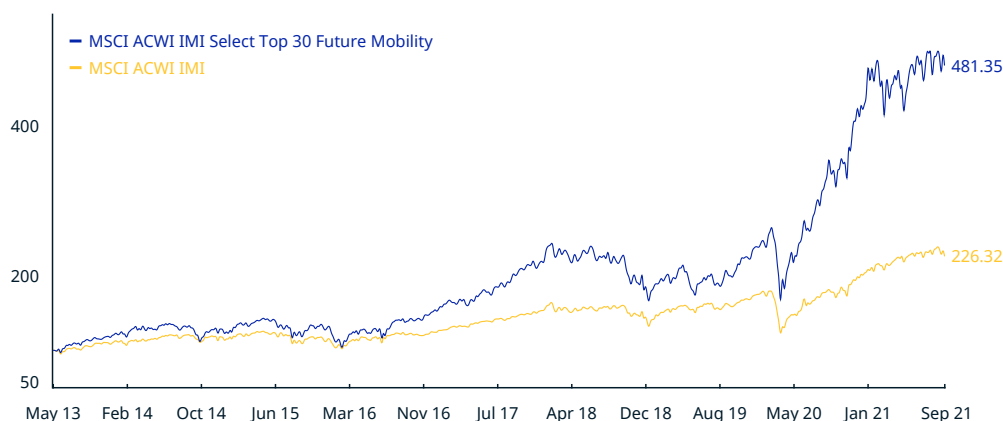


MSCI ACWI IMI Select Top 30 Future Mobility Index (USD)

The MSCI ACWI IMI Future Mobility Index is based on the MSCI ACWI IMI Index, its parent index, and includes large, mid and small-cap securities across 23 Developed Markets (DM) and 27 Emerging Markets (EM) countries*. The index aims to represent the performance of the 30 largest companies that are expected to derive significant revenues from energy storage technologies, autonomous vehicles, shared mobility and new transportation methods. The index is further diversified by capping securities to a maximum weight of 10% at each index review.

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAY 2013 – SEP 2021)



ANNUAL PERFORMANCE (%)

| Year | MSCI ACWI IMI Select Top 30 Future Mobility | MSCI ACWI IMI |
|------|---|---------------|
| 2020 | 80.38 | 16.25 |
| 2019 | 34.81 | 26.35 |
| 2018 | -19.22 | -10.08 |
| 2017 | 43.42 | 23.95 |
| 2016 | 16.54 | 8.36 |
| 2015 | 2.89 | -2.19 |
| 2014 | 3.55 | 3.84 |

INDEX PERFORMANCE – NET RETURNS (%) (SEP 30, 2021)

| | 1 Mo | 3 Mo | 1 Yr | YTD | ANNUALIZED | | | | Since May 31, 2013 |
|---|-------|-------|-------|-------|------------|-------|-------|--------------------|--------------------|
| | | | | | 3 Yr | 5 Yr | 10 Yr | Since May 31, 2013 | |
| MSCI ACWI IMI Select Top 30 Future Mobility | -2.29 | -2.19 | 42.11 | 12.08 | 29.36 | 27.70 | na | 20.73 | |
| MSCI ACWI IMI | -3.99 | -1.11 | 28.92 | 11.42 | 12.38 | 13.06 | na | 10.29 | |

FUNDAMENTALS (SEP 30, 2021)

| Div Yld (%) | P/E | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 1.13 | 19.80 | 17.16 | 2.55 |
| 1.77 | 22.24 | 17.72 | 2.80 |

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2013 – SEP 30, 2021)

| | 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 ACWI IMI Select Top 30 Future Mobility | 1.41 | 11.71 | 46.87 | 29.93 | 24.24 | na | 0.97 | 1.08 | na | 0.93 | 39.56 | 2020-02-19–2020-03-18 |
| MSCI ACWI IMI | 1.00 | 0.00 | 3.42 | 18.71 | 15.00 | na | 0.65 | 0.81 | na | 0.72 | 34.52 | 2020-02-12–2020-03-23 |

¹ Last 12 months

² Based on monthly net returns data

³ Based on ICE LIBOR 1M

* DM countries include: Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, the UK and the US. EM countries include: Argentina, Brazil, Chile, China, Colombia, Czech Republic, Egypt, Greece, Hungary, India, Indonesia, Korea, Kuwait, Malaysia, Mexico, Pakistan, Peru, Philippines, Poland, Qatar, Russia, Saudi Arabia, South Africa, Taiwan, Thailand, Turkey and United Arab Emirates.

The MSCI ACWI IMI Select Top 30 Future Mobility Index was launched on Oct 06, 2020. Data prior to the launch date is back-tested data (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.

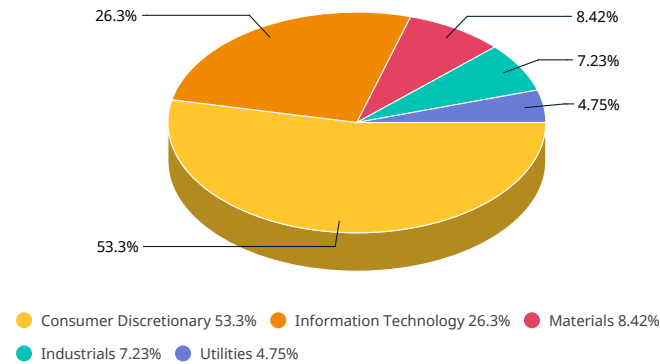
INDEX CHARACTERISTICS

| | MSCI ACWI IMI Select Top 30 Future Mobility | MSCI ACWI IMI |
|-------------------------------|---|---------------|
| Number of Constituents | 31 | 9,226 |
| | Weight (%) | |
| Largest | 13.09 | 3.13 |
| Smallest | 0.10 | 0.00 |
| Average | 3.23 | 0.01 |
| Median | 1.78 | 0.00 |

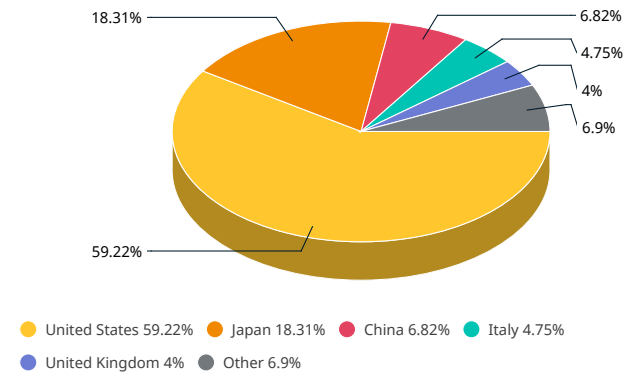
TOP 10 CONSTITUENTS

| | Country | Index Wt. (%) | Parent Index Wt. (%) | Sector |
|------------------------|---------|---------------|----------------------|-------------|
| NVIDIA | US | 13.09 | 0.69 | Info Tech |
| TESLA | US | 12.75 | 0.84 | Cons Discr |
| TOYOTA MOTOR CORP | JP | 10.06 | 0.25 | Cons Discr |
| ADVANCED MICRO DEVICES | US | 9.48 | 0.17 | Info Tech |
| GENERAL MOTORS | US | 5.22 | 0.09 | Cons Discr |
| ENEL | IT | 4.75 | 0.08 | Utilities |
| FORD MOTOR CO | US | 4.21 | 0.07 | Cons Discr |
| UBER TECHNOLOGIES | US | 4.13 | 0.07 | Industrials |
| HONDA MOTOR CO | JP | 3.83 | 0.07 | Cons Discr |
| NIO A ADR | CN | 3.68 | 0.06 | Cons Discr |
| Total | | 71.17 | 2.40 | |

SECTOR WEIGHTS



COUNTRY WEIGHTS



INDEX METHODOLOGY

The Index includes companies from the parent universe which are determined to have high exposure to business activities such as electro-chemical energy storage technologies, mining companies that produce metals used to manufacture batteries, autonomous vehicles and related technologies, electric vehicles (“EVs”), and EV components and materials, new transportation methods, passenger and freight, including electric vehicles, autonomous vehicles and shared mobility. The methodology aims to select only those securities that meet certain stock exchange trading, liquidity and size requirements, and caps securities within the index to a maximum weight of 10% at each index review.

The Index is reviewed on Semi-Annual basis in May and November to coincide with the May and November Semi-Annual Index Review of the Parent Index, and the changes are implemented at the end of May and November, respectively.

ABOUT MSCI

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 45 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit www.msci.com.

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