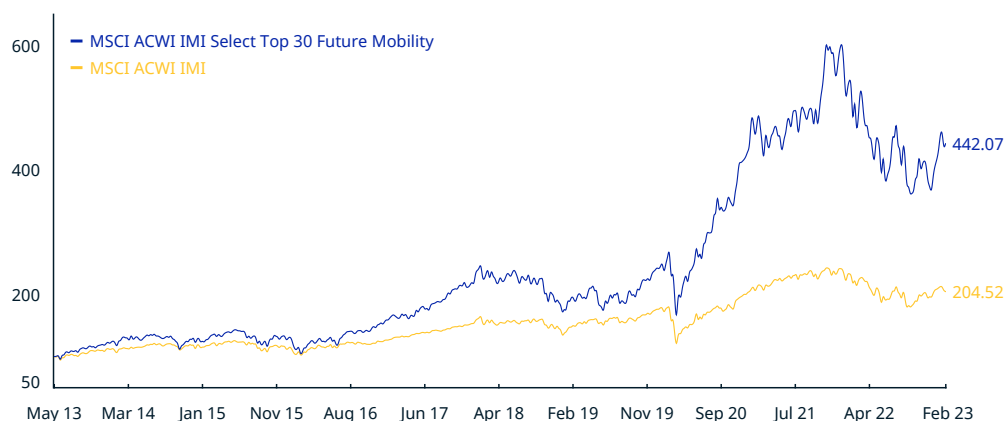


MSCI ACWI IMI Select Top 30 Future Mobility Index (USD)

The MSCI ACWI IMI Select Top 30 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 24 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 – FEB 2023)



ANNUAL PERFORMANCE (%)

Year	MSCI ACWI IMI Select Top 30 Future Mobility	MSCI ACWI IMI
2022	-35.48	-18.40
2021	33.95	18.22
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 (%) (FEB 28, 2023)

	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	2.36	4.32	-13.98	19.11	24.02	13.65	na	16.46	
MSCI ACWI IMI	-2.78	0.37	-8.06	4.38	8.92	5.66	na	7.61	

FUNDAMENTALS (FEB 28, 2023)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.50	24.62	15.78	2.23
2.27	17.40	15.30	2.41

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2013 – FEB 28, 2023)

	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	1.44	13.15	33.66	34.19	29.94	na	0.77	0.53	na	0.71	41.85	2021-11-19–2022-10-14
MSCI ACWI IMI	1.00	0.00	2.33	20.31	18.08	na	0.48	0.32	na	0.51	34.52	2020-02-12–2020-03-23

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 ACWI IMI Select Top 30 Future Mobility Index (USD)

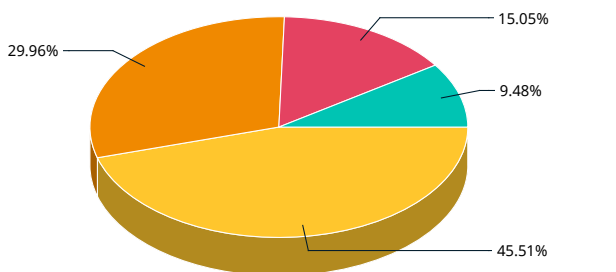
INDEX CHARACTERISTICS

	MSCI ACWI IMI Select Top 30 Future Mobility	MSCI ACWI IMI
Number of Constituents	30	9,126
	Weight (%)	
Largest	13.99	3.57
Smallest	0.90	0.00
Average	3.33	0.01
Median	2.28	0.00

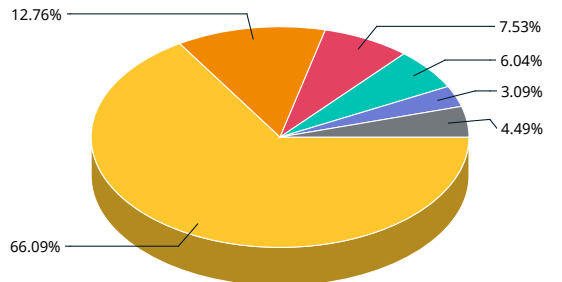
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	13.99	0.87	Info Tech
TESLA	US	10.60	0.83	Cons Discr
TOYOTA MOTOR CORP	JP	8.91	0.22	Cons Discr
ADVANCED MICRO DEVICES	US	8.83	0.19	Info Tech
EATON CORP PLC	US	4.85	0.10	Industrials
MERCEDES BENZ GROUP	DE	4.30	0.09	Cons Discr
GENERAL MOTORS	US	3.74	0.08	Cons Discr
O'REILLY AUTOMOTIVE	US	3.66	0.08	Cons Discr
UBER TECHNOLOGIES	US	3.44	0.07	Industrials
FORD MOTOR CO	US	3.32	0.07	Cons Discr
Total		65.64	2.61	

SECTOR WEIGHTS



COUNTRY WEIGHTS



● Consumer Discretionary 45.51%
 ● Information Technology 29.96%
 ● Industrials 15.05%
 ● Materials 9.48%

● United States 66.09%
 ● Japan 12.76%
 ● Germany 7.53%
 ● South Korea 6.04%
 ● United Kingdom 3.09%
 ● Other 4.49%

* 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: Brazil, Chile, China, Colombia, Czech Republic, Egypt, Greece, Hungary, India, Indonesia, Korea, Kuwait, Malaysia, Mexico, Peru, Philippines, Poland, Qatar, 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 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.

INDEX FRAMEWORK

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.

This summary is provided for illustrative purposes only and does not include all material elements of the index or its methodology. For a complete description of the index methodology, please see [Index methodology - MSCI](#).

ABOUT MSCI

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