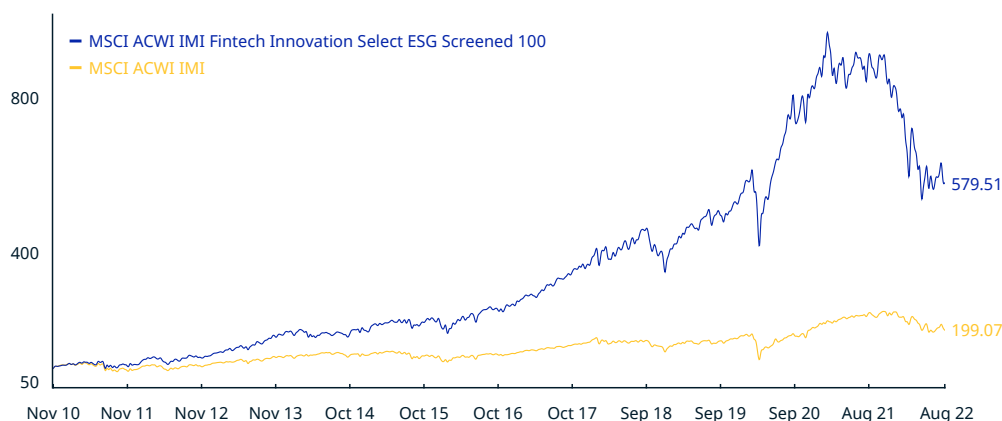


MSCI ACWI IMI Fintech Innovation Select ESG Screened 100 Index (USD)

The MSCI ACWI IMI Fintech Innovation Select ESG Screened 100 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 20 Emerging Markets (EM) countries*. The Index aims to represent the performance of a set of companies that are expected to derive significant revenues, based on the underlying index methodology criteria, from the development of new products and services as a result of technological innovation in the financial sector while excluding those involved in certain controversial businesses or with relatively low ESG Ratings.

CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (USD) (NOV 2010 – AUG 2022)



ANNUAL PERFORMANCE (%)

Year	MSCI ACWI IMI Fintech Innovation Select ESG Screened 100	MSCI ACWI IMI
2021	-4.56	16.52
2020	57.20	14.36
2019	46.61	23.86
2018	2.18	-11.79
2017	39.10	21.66
2016	17.09	6.18
2015	11.34	-4.03
2014	3.14	1.85
2013	47.78	21.07
2012	20.40	13.77
2011	3.84	-9.87

INDEX PERFORMANCE – PRICE RETURNS (%) (AUG 31, 2022)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Nov 30, 2010
MSCI ACWI IMI Fintech Innovation Select ESG Screened 100	-1.90	-3.80	-35.67	-29.59	5.07	11.27	16.45	16.12
MSCI ACWI IMI	-3.72	-6.02	-17.63	-18.80	6.21	4.90	6.68	6.03

INDEX RISK AND RETURN CHARACTERISTICS (AUG 31, 2022)

	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 ACWI IMI Fintech Innovation Select ESG Screened 100	37.30	23.24	21.29	17.55	0.30	0.55	0.92	0.90	44.58	2021-02-16–2022-06-16
MSCI ACWI IMI	2.86	18.93	16.90	13.82	0.38	0.30	0.48	0.43	34.68	2020-02-12–2020-03-23

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 ACWI IMI Fintech Innovation Select ESG Screened 100 Index (USD)

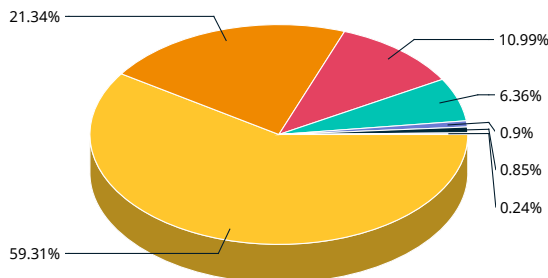
INDEX CHARACTERISTICS

MSCI ACWI IMI Fintech Innovation Select ESG Screened 100	
Number of Constituents	97
Mkt Cap (USD Millions)	
Index	5,949,412.93
Largest	299,749.57
Smallest	275.89
Average	61,334.15
Median	21,259.60

TOP 10 CONSTITUENTS

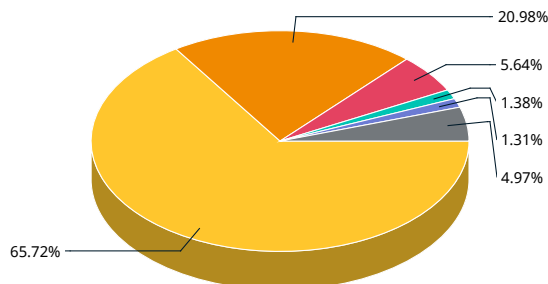
	Country	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
PAYPAL HOLDINGS	US	299.75	5.04	Info Tech
MEITUAN B	CN	298.98	5.03	Cons Discr
APPLE	US	298.46	5.02	Info Tech
ALIBABA GRP HLDG ADR	CN	275.78	4.64	Cons Discr
SERVICENOW	US	265.54	4.46	Info Tech
VISA A	US	262.51	4.41	Info Tech
MASTERCARD A	US	254.58	4.28	Info Tech
TENCENT HOLDINGS LI (CN)	CN	249.56	4.19	Comm Svcs
PINDUODUO ADR A	CN	231.51	3.89	Cons Discr
NVIDIA	US	229.83	3.86	Info Tech
Total		2,666.51	44.82	

SECTOR WEIGHTS



- Information Technology 59.31%
- Consumer Discretionary 21.34%
- Financials 10.99%
- Communication Services 6.36%
- Industrials 0.9%
- Real Estate 0.85%
- Health Care 0.24%

COUNTRY WEIGHTS



- United States 65.72%
- China 20.98%
- Netherlands 5.64%
- Taiwan 1.38%
- Singapore 1.31%
- Other 4.97%

*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, Greece, Hungary, Indonesia, Korea, Malaysia, Mexico, Peru, Philippines, Poland, Qatar, South Africa, Taiwan, Thailand, Turkey and United Arab Emirates.

The MSCI ACWI IMI Fintech Innovation Select ESG Screened 100 Index was launched on Sep 16, 2021. 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 MSCI ACWI IMI Fintech Innovation Select ESG Screened 100 Index is constructed by selecting stocks from parent index, the MSCI ACWI IMI Index. The Index includes companies from the parent universe which are determined to have high exposure to business activities such as digital and mobile payments, blockchain technologies or peer to peer transactions, and digital platforms which includes targeted marketing and financial services platforms while excluding those involved in certain controversial businesses or with relatively low ESG Ratings. The top 100 securities ranked by their market capitalization are selected for inclusion in the final indexes.

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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