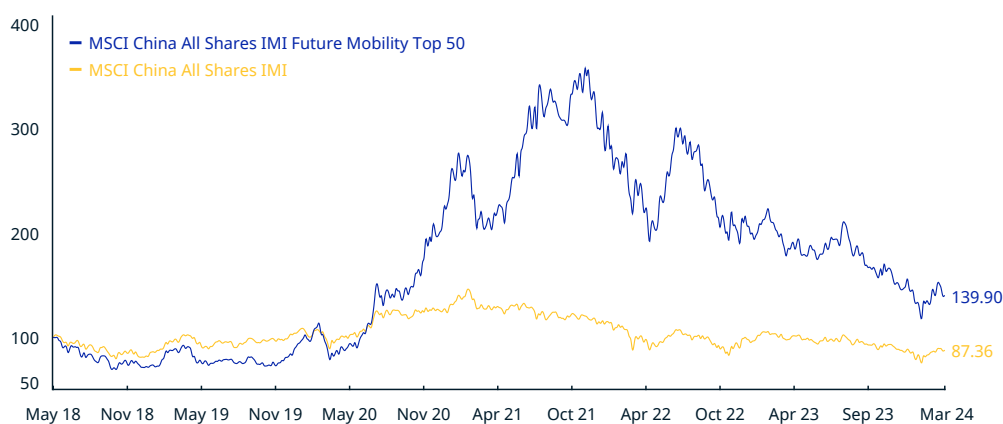


MSCI China All Shares IMI Future Mobility Top 50 Index (CNY)

The MSCI China All Shares IMI Future Mobility Top 50 Index captures large, mid and small-cap representation across China A-shares, B-shares, H-shares, Red-chips, P-chips and foreign listings (e.g. ADRs). The index reflects the opportunity set of China share classes listed in the US, Hong Kong, Shanghai and Shenzhen. It is based on the concept of the integrated MSCI China equity universe with China A shares included at 100% of free float adjusted market capitalization. The index aims to represent the performance of the 50 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.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (CNY) (MAY 2018 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI China All Shares IMI Future Mobility Top 50	MSCI China All Shares IMI
2023	-19.76	-8.32
2022	-37.74	-16.73
2021	31.96	-10.11
2020	160.23	24.21
2019	27.61	28.20

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2018
					3 Yr	5 Yr	10 Yr		
MSCI China All Shares IMI Future Mobility Top 50	-3.59	-10.23	-26.85	-10.23	-12.38	10.25	na	5.93	
MSCI China All Shares IMI	1.49	-1.40	-13.54	-1.40	-11.81	-2.28	na	-2.29	

FUNDAMENTALS (MAR 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.17	27.64	19.07	2.43
2.42	15.32	10.26	1.37

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2018 – MAR 29, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	(%)	Period YYYY-MM-DD
MSCI China All Shares IMI Future Mobility Top 50	1.47	26.69	19.26	38.64	38.41	na	66.15	2021-11-22–2024-02-05
MSCI China All Shares IMI	1.00	0.00	9.80	20.27	18.73	na	47.37	2021-02-17–2024-02-05

¹ Last 12 months

² Based on monthly net returns data

MSCI China All Shares IMI Future Mobility Top 50 Index (CNY)

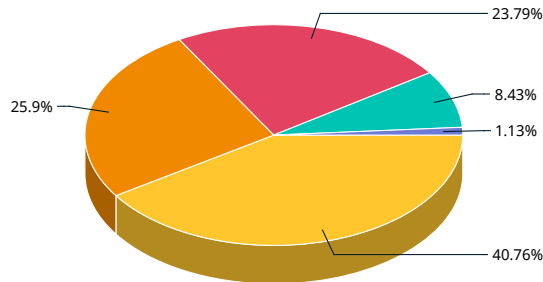
INDEX CHARACTERISTICS

	MSCI China All Shares IMI Future Mobility Top 50	MSCI China All Shares IMI
Number of Constituents	50	3,944
	Weight (%)	
Largest	11.36	6.52
Smallest	0.33	0.00
Average	2.00	0.03
Median	1.13	0.01

TOP 10 CONSTITUENTS

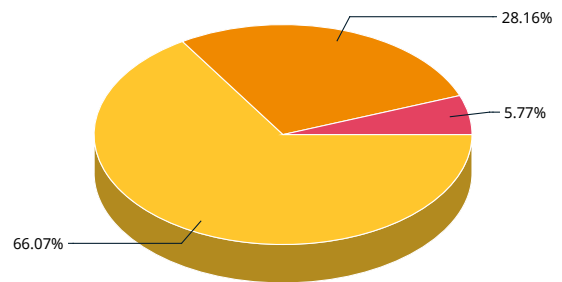
	Index Wt. (%)	Parent Index Wt. (%)	Sector
CONTEMPORARY A	11.36	0.88	Industrials
LI AUTO (HK)	9.23	0.45	Cons Discr
BYD CO H	6.66	0.68	Cons Discr
GEELY AUTOMOBILE HLDGS	6.60	0.18	Cons Discr
NIO A ADR	5.77	0.15	Cons Discr
SUNGROW POWER SUPPLY A	4.41	0.16	Industrials
BYD CO A	3.79	0.39	Cons Discr
EVE ENERGY A	3.08	0.08	Industrials
TIANQI LITHIUM IND A	2.72	0.07	Materials
XPENG (HK)	2.28	0.12	Cons Discr
Total	55.90	3.18	

SECTOR WEIGHTS



● Consumer Discretionary 40.76%
 ● Industrials 25.9%
 ● Materials 23.79%
 ● Information Technology 8.43%
 ● Utilities 1.13%

COUNTRY OF LISTING



● China 66.07%
 ● Hong Kong SAR China 28.16%
 ● United States 5.77%

The MSCI China All Shares IMI Future Mobility Top 50 Index was launched on Oct 06, 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.

ABOUT MSCI

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