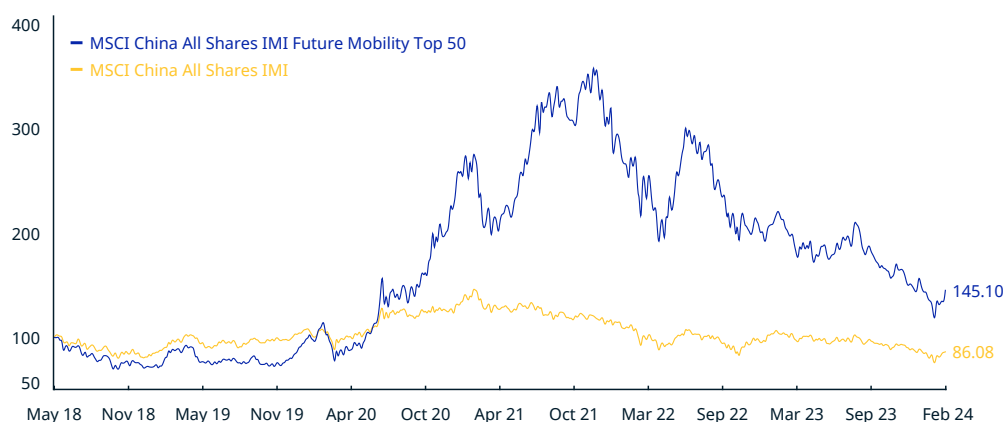


MSCI China All Shares IMI Future Mobility Top 50 Index (CNY)

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 – FEB 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 (%) (FEB 29, 2024)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since May 31, 2018
MSCI China All Shares IMI Future Mobility Top 50	16.85	-4.87	-26.17	-6.89	-13.56	11.18	na	6.68
MSCI China All Shares IMI	9.24	-5.32	-14.06	-2.85	-13.52	-1.65	na	-2.57

FUNDAMENTALS (FEB 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.12	30.94	18.56	2.61
2.45	15.12	10.05	1.35

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2018 – FEB 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	1.48	26.76	20.95	38.81	38.34	na	66.15	2021-11-22–2024-02-05
MSCI China All Shares IMI	1.00	0.00	8.54	20.31	18.84	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)

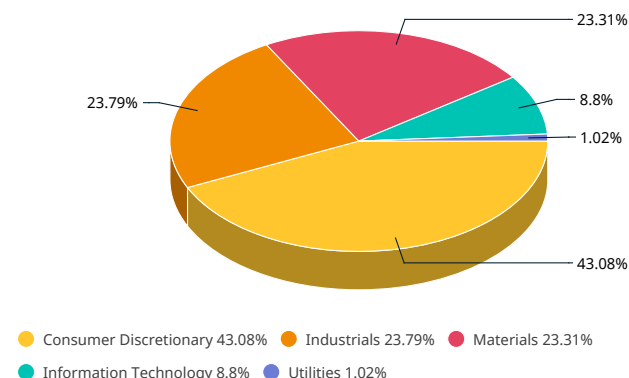
INDEX CHARACTERISTICS

	MSCI China All Shares IMI Future Mobility Top 50	MSCI China All Shares IMI
Number of Constituents	50	3,893
	Weight (%)	
Largest	12.49	6.12
Smallest	0.35	0.00
Average	2.00	0.03
Median	1.10	0.01

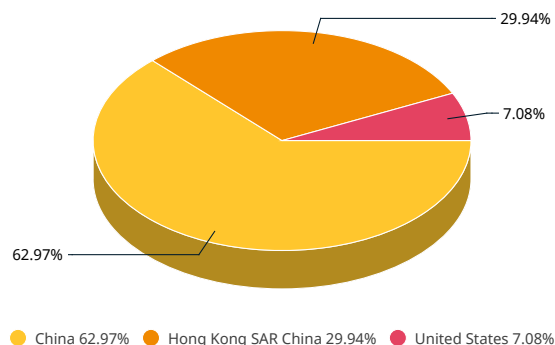
TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
LI AUTO (HK)	12.49	0.67	Cons Discr
CONTEMPORARY A	10.31	0.78	Industrials
NIO A ADR	7.08	0.21	Cons Discr
GEELY AUTOMOBILE HLDGS	5.87	0.17	Cons Discr
BYD CO H	5.81	0.67	Cons Discr
SUNGROW POWER SUPPLY A	3.58	0.14	Industrials
BYD CO A	3.26	0.37	Cons Discr
TIANQI LITHIUM IND A	2.94	0.09	Materials
EVE ENERGY A	2.91	0.08	Industrials
XPENG (HK)	2.45	0.13	Cons Discr
Total	56.69	3.31	

SECTOR WEIGHTS



COUNTRY OF LISTING



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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