MSCI ACWI Automobiles and Components Index (USD)

The MSCI ACWI Automobiles and Components Index is composed of large and mid cap stocks across 23 Developed Markets (DM) and 24 Emerging Markets (EM) countries*. All securities in the index are classified in the Automobiles and Components industry group (within the Consumer Discretionary sector) according to the Global Industry Classification Standard (GICS®).

For a complete description of the index methodology, please see Index methodology - MSCI.

CUMULATIVE INDEX PERFORMANCE — PRICE RETURNS (USD) (AUG 2011 – AUG 2026)

ANNUAL PERFORMANCE (%)

Year	MSCI ACWI Auto and Components	MSCI ACWI	MSCI Emerging Markets
2025	13.77	20.60	30.58
2024	23.79	15.73	5.05
2023	44.55	20.09	7.04
2022	-45.50	-19.80	-22.37
2021	26.88	16.80	-4.59
2020	64.45	14.33	15.84
2019	10.46	24.05	15.42
2018	-24.86	-11.18	-16.63
2017	22.06	21.62	34.35
2016	-4.41	5.63	8.58
2015	-2.41	-4.26	-16.96
2014	-3.91	2.10	-4.63
2013	30.29	20.25	-4.98
2012	24.77	13.43	15.15

INDEX PERFORMANCE — PRICE RETURNS (%) (AUG 31, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED 3 Yr	5 Yr	10 Yr	Since Dec 30, 1994
MSCI ACWI Auto and Components	8.56	-10.89	5.29	-11.81	7.50	2.58	7.69	5.33
MSCI ACWI	2.56	1.63	20.77	13.27	18.76	9.17	10.68	6.51
MSCI Emerging Markets	3.21	-1.87	36.62	22.43	20.59	5.61	6.76	4.02

FUNDAMENTALS (AUG 31, 2026)

	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI ACWI Auto and Components	1.35	22.89	18.92	1.91
MSCI ACWI	1.56	21.85	16.87	3.80
MSCI Emerging Markets	2.01	15.23	10.07	2.40

INDEX RISK AND RETURN CHARACTERISTICS (AUG 31, 2026)

	Turnover (%) [1]	ANNUALIZED STD DEV (%) [2] 3 Yr	5 Yr	10 Yr	SHARPE RATIO [2,3] 3 Yr	5 Yr	10 Yr	Since Dec 30, 1994	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
MSCI ACWI Auto and Components	2.19	28.09	30.81	28.03	0.23	0.11	0.31	0.22	63.25	2007-10-31—2009-03-09
MSCI ACWI	3.21	12.36	15.07	14.73	1.09	0.42	0.60	0.31	59.61	2007-10-31—2009-03-09
MSCI Emerging Markets	5.58	17.33	18.44	17.42	0.91	0.19	0.32	0.17	66.05	2007-10-29—2008-10-27

[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

* 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 Automobiles and Components Index was launched on Sep 15, 1999. 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 CHARACTERISTICS

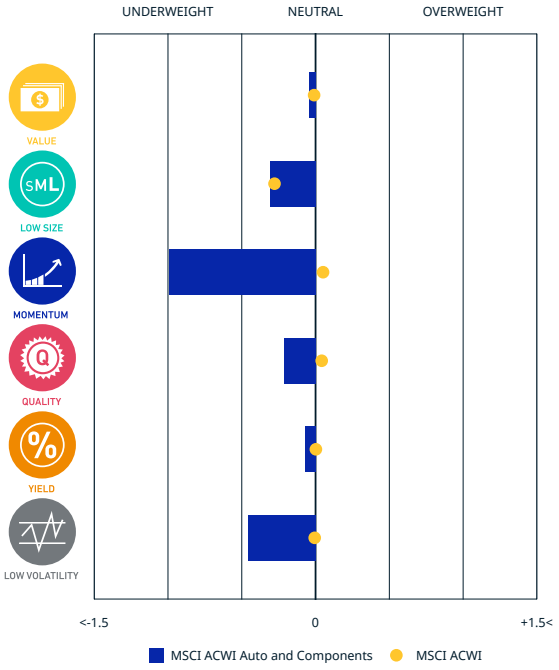
	MSCI ACWI Auto and Components
Number of Constituents	72
	Mkt Cap (USD Millions)
Index	2,086,915.49
Largest	1,035,530.51
Smallest	200.01
Average	28,984.94
Median	7,022.88

TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)
TESLA	US	1,035.53	49.62
TOYOTA MOTOR CORP	JP	187.29	8.97
GENERAL MOTORS	US	78.03	3.74
FORD MOTOR CO	US	54.63	2.62
FERRARI (IT)	IT	51.32	2.46
BYD CO H	CN	40.97	1.96
SUMITOMO ELECTRIC IND	JP	39.75	1.90
MERCEDES BENZ GROUP	DE	39.61	1.90
HYUNDAI MOTOR CO	KR	39.24	1.88
HONDA MOTOR CO	JP	38.83	1.86
Total		1,605.20	76.92

FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN

MSCI FACTOR BOX



MSCI FaCS

VALUE
Relatively Inexpensive Stocks

LOW SIZE
Smaller Companies

MOMENTUM
Rising Stocks

QUALITY
Sound Balance Sheet Stocks

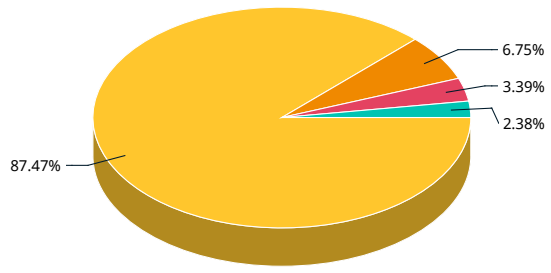
YIELD
Cash Flow Paid Out

LOW VOLATILITY
Lower Risk Stocks

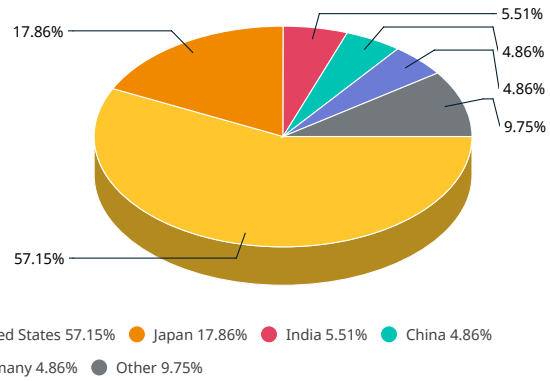
MSCI FaCS provides absolute factor exposures relative to a broad global index - MSCI ACWI IMI.

Neutral factor exposure (FaCS = 0) represents MSCI ACWI IMI.

SUB-INDUSTRY WEIGHTS



COUNTRY WEIGHTS



MSCI FACTOR BOX AND FaCS FRAMEWORK (Please refer to complete description of the MSCI FaCS methodology here)

MSCI FaCS is a standard method for evaluating and reporting the Factor characteristics of equity portfolios. MSCI FaCS consists of Factor Groups (e.g. Value, Size, Momentum, Quality, Yield, and Volatility) that have been extensively documented in academic literature and validated by MSCI Research as key drivers of risk and return in equity portfolios. These Factor Groups are constructed by aggregating 16 factors (e.g. Book-to-Price, Earnings/Dividend Yields, LT Reversal, Leverage, Earnings Variability/Quality, Beta) from the latest Barra global equity factor risk model, GEMLT, designed to make fund comparisons transparent and intuitive for use. The MSCI Factor Box, which is powered by MSCI FaCS, provides a visualization designed to easily compare absolute exposures of funds/indexes and their benchmarks along 6 Factor Groups that have historically demonstrated excess market returns over the long run.

ABOUT MSCI

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