

# MSCI ACWI IMI Future Mobility Index (USD)

The MSCI ACWI IMI 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 27 Emerging Markets (EM) countries\*. The index aims to represent the performance of companies that are expected to derive significant revenues from energy storage technologies, autonomous vehicles, shared mobility and new transportation methods.

## CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (USD) (MAY 2013 – AUG 2021)



## ANNUAL PERFORMANCE (%)

Year	MSCI ACWI IMI Future Mobility	MSCI ACWI IMI
2020	71.08	16.81
2019	29.67	27.04
2018	-21.72	-9.61
2017	45.08	24.58
2016	16.37	8.96
2015	-0.59	-1.68
2014	5.46	4.36

## INDEX PERFORMANCE – GROSS RETURNS (%) (AUG 31, 2021)

	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 Future Mobility	0.72	4.71	56.16	16.74	27.35	25.57	na	19.19	
MSCI ACWI IMI	2.51	4.33	30.65	16.38	14.53	14.72	na	11.50	

## FUNDAMENTALS (AUG 31, 2021)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.24	21.11	17.04	2.50
1.69	23.40	18.53	2.90

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2013 – AUG 31, 2021)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			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 Future Mobility	1.42	10.58	44.16	28.80	23.25	na	0.94	1.04	na	0.89	39.60	2020-02-20–2020-03-18
MSCI ACWI IMI	1.00	0.00	3.24	18.47	14.81	na	0.76	0.92	na	0.81	34.47	2020-02-12–2020-03-23

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly gross returns data

<sup>3</sup> Based on ICE LIBOR 1M

\* 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: Argentina, Brazil, Chile, China, Colombia, Czech Republic, Egypt, Greece, Hungary, India, Indonesia, Korea, Kuwait, Malaysia, Mexico, Pakistan, Peru, Philippines, Poland, Qatar, Russia, Saudi Arabia, South Africa, Taiwan, Thailand, Turkey and United Arab Emirates.

The MSCI ACWI IMI Future Mobility Index was launched on Sep 23, 2019. Data prior to the launch date is back-tested data (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

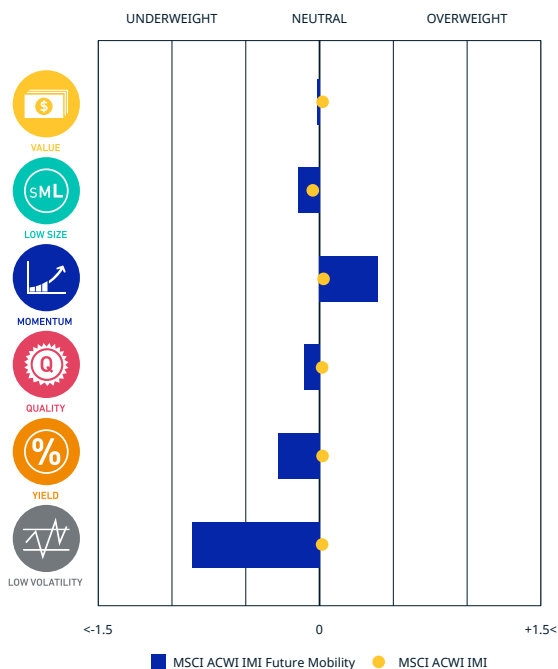
	MSCI ACWI IMI Future Mobility	MSCI ACWI IMI
<b>Number of Constituents</b>	186	9,225
	Weight (%)	
<b>Largest</b>	7.08	3.26
<b>Smallest</b>	0.00	0.00
<b>Average</b>	0.54	0.01
<b>Median</b>	0.12	0.00

### TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	7.08	0.71	Info Tech
ADVANCED MICRO DEVICES	US	6.65	0.17	Info Tech
TESLA	US	5.72	0.72	Cons Discr
TAIWAN SEMICONDUCTOR MFG	TW	5.07	0.70	Info Tech
TOYOTA MOTOR CORP	JP	4.94	0.24	Cons Discr
HONDA MOTOR CO	JP	4.26	0.06	Cons Discr
UBER TECHNOLOGIES	US	3.69	0.06	Industrials
DENSO CORP	JP	3.39	0.04	Cons Discr
GENERAL MOTORS	US	3.35	0.08	Cons Discr
FORD MOTOR CO	US	3.15	0.07	Cons Discr
<b>Total</b>		<b>47.30</b>	<b>2.84</b>	

### FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN

#### MSCI FACTOR BOX



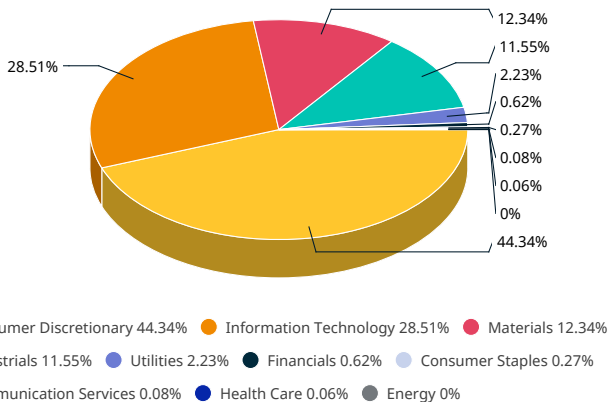
#### MSCI FaCS

- 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

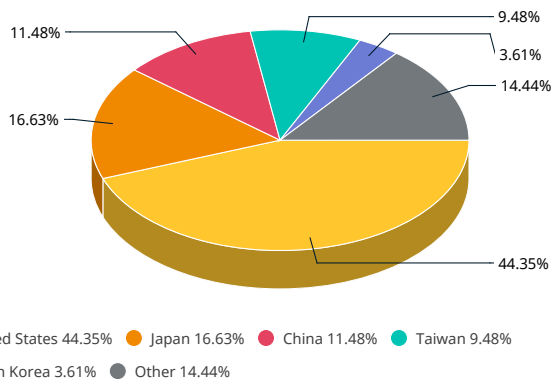
MSCI FaCS provides absolute factor exposures relative to a broad global index - MSCI ACWI IMI.

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

### SECTOR WEIGHTS



### COUNTRY WEIGHTS



## INDEX METHODOLOGY

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 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.

## FACTOR BOX AND FaCS METHODOLOGY

MSCI FaCS is a standard method ([MSCI FaCS Methodology](#)) 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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