

# MSCI ACWI IMI Future Mobility ESG Filtered Index (USD)

The MSCI ACWI IMI Future Mobility ESG Filtered Index captures large, mid and small-cap securities across 23 Developed Markets (DM) and 8 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.

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

## CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (USD) (NOV 2013 – FEB 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI ACWI IMI Future Mobility ESG Filtered	MSCI ACWI IMI
2023	12.61	19.48
2022	-36.18	-19.84
2021	30.33	16.52
2020	50.21	14.36
2019	28.21	23.86
2018	-26.85	-11.79
2017	41.98	21.66
2016	22.27	6.18
2015	-12.20	-4.03
2014	6.49	1.85

## INDEX PERFORMANCE – PRICE RETURNS (%) (FEB 29, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 26, 2013
					3 Yr	5 Yr	10 Yr		
MSCI ACWI IMI Future Mobility ESG Filtered	7.43	5.62	-1.27	-0.12	-4.52	8.36	7.26	8.17	
MSCI ACWI IMI	4.05	9.58	19.52	4.23	4.37	8.24	6.18	6.31	

## FUNDAMENTALS (FEB 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
0.97	39.52	25.01	2.76
1.98	20.90	17.20	2.76

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – FEB 29, 2024)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Nov 26, 2013	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI ACWI IMI Future Mobility ESG Filtered	1.55	14.90	44.06	29.02	32.55	26.38	-0.10	0.35	0.35	0.37	48.95	2018-01-26–2020-03-23
MSCI ACWI IMI	1.00	0.00	2.35	16.71	18.06	14.95	0.19	0.42	0.38	0.39	34.68	2020-02-12–2020-03-23

<sup>1</sup> Last 12 months

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

<sup>3</sup> Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

## MSCI ACWI IMI Future Mobility ESG Filtered Index (USD)

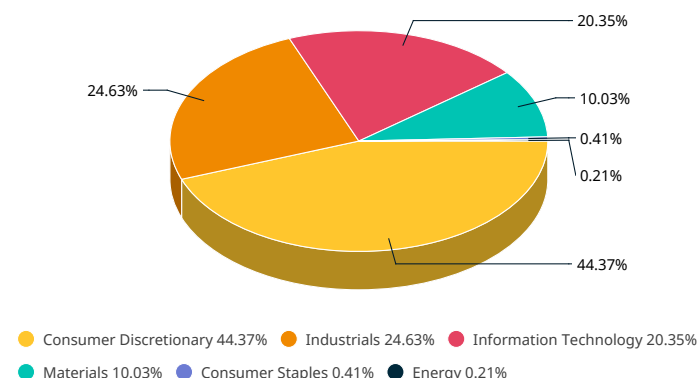
### INDEX CHARACTERISTICS

	MSCI ACWI IMI Future Mobility ESG Filtered	MSCI ACWI IMI
<b>Number of Constituents</b>	87	9,064
	<b>Weight (%)</b>	
<b>Largest</b>	13.82	3.70
<b>Smallest</b>	0.02	0.00
<b>Average</b>	1.15	0.01
<b>Median</b>	0.34	0.00

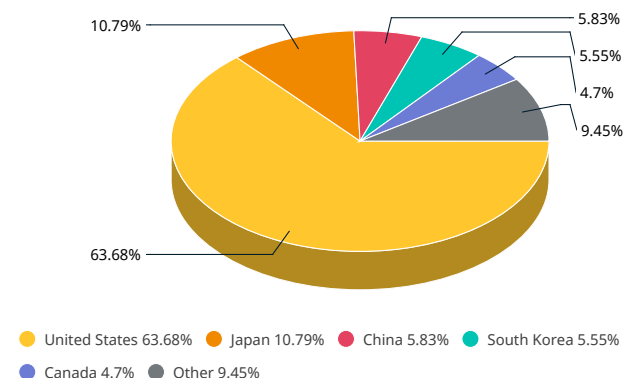
### TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	13.82	2.47	Info Tech
UBER TECHNOLOGIES	US	12.73	0.19	Industrials
O'REILLY AUTOMOTIVE	US	9.79	0.08	Cons Discr
TESLA	US	7.51	0.73	Cons Discr
DENSO CORP	JP	6.64	0.04	Cons Discr
APTIV PLC	US	4.70	0.03	Cons Discr
ALBEMARLE CORP	US	3.38	0.02	Materials
MAGNA INTERNATIONAL	CA	3.13	0.02	Cons Discr
SAMSUNG SDI CO	KR	2.77	0.02	Info Tech
LG ENERGY SOLUTION	KR	2.51	0.02	Industrials
<b>Total</b>		<b>66.99</b>	<b>3.62</b>	

### SECTOR WEIGHTS



### COUNTRY WEIGHTS



\* 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, China, Malaysia, Mexico, South Africa, South Korea, Taiwan and Thailand.

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