

MSCI ACWI IMI New Energy ESG Filtered Index (USD)

The MSCI ACWI IMI New Energy ESG Filtered Index captures large, mid and small-cap securities across 23 Developed Markets (DM) and 4 Emerging Markets (EM) countries*. The index aims to represent the performance of a select set of companies associated with the development of new products and services focused on alternative energy sources, energy efficiency, batteries and smart grids, while excluding those involved in certain controversial businesses or with relatively low ESG Controversies and Ratings scores.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2015 – JUN 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI ACWI IMI New Energy ESG Filtered	MSCI ACWI IMI
2023	-18.56	21.58
2022	-17.91	-18.40
2021	-6.10	18.22
2020	72.98	16.25
2019	37.36	26.35
2018	-19.11	-10.08
2017	31.84	23.95
2016	15.83	8.36

INDEX PERFORMANCE – NET RETURNS (%) (JUN 28, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 24, 2015
					3 Yr	5 Yr	10 Yr		
MSCI ACWI IMI New Energy ESG Filtered	-9.52	-3.33	-25.39	-9.45	-16.25	3.42	na	6.04	
MSCI ACWI IMI	1.85	2.38	18.40	10.28	4.70	10.36	na	9.87	

FUNDAMENTALS (JUN 28, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.86	31.30	16.84	1.87
1.91	21.39	17.41	2.88

INDEX RISK AND RETURN CHARACTERISTICS (NOV 24, 2015 – JUN 28, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 24, 2015	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI ACWI IMI New Energy ESG Filtered	1.15	14.61	6.47	28.11	27.20	na	-0.60	0.18	na	0.28	55.82	2021-01-22–2023-11-01
MSCI ACWI IMI	1.00	0.00	2.14	16.87	17.75	na	0.18	0.52	na	0.57	34.52	2020-02-12–2020-03-23

¹ Last 12 months

² Based on monthly net returns data

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

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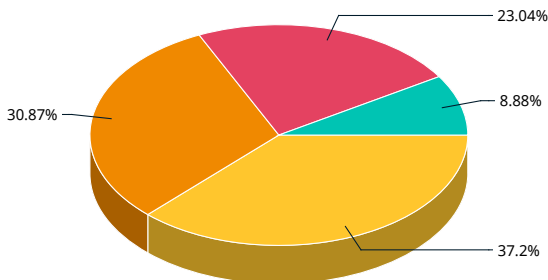
INDEX CHARACTERISTICS

	MSCI ACWI IMI New Energy ESG Filtered	MSCI ACWI IMI
Number of Constituents	83	8,847
	Weight (%)	
Largest	6.85	3.82
Smallest	0.05	0.00
Average	1.20	0.01
Median	0.62	0.00

TOP 10 CONSTITUENTS

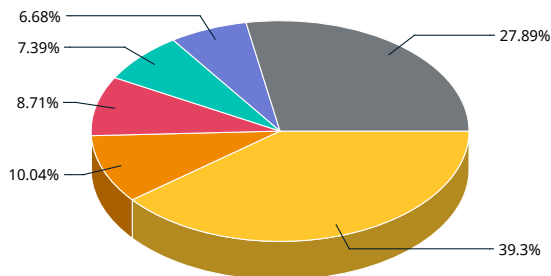
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
IBERDROLA	ES	6.85	0.09	Utilities
SCHNEIDER ELECTRIC	FR	6.75	0.16	Industrials
FIRST SOLAR	US	6.63	0.03	Info Tech
EDISON INTERNATIONAL	US	6.60	0.03	Utilities
P G & E CORP	US	6.51	0.04	Utilities
VESTAS WIND SYSTEMS	DK	5.80	0.03	Industrials
SIEMENS ENERGY	DE	4.51	0.02	Industrials
SAMSUNG SDI CO	KR	4.09	0.02	Info Tech
ENPHASE ENERGY	US	3.91	0.02	Info Tech
ALBEMARLE CORP	US	3.24	0.01	Materials
Total		54.90	0.45	

SECTOR WEIGHTS



● Utilities 37.2%
 ● Industrials 30.87%
 ● Information Technology 23.04%
 ● Materials 8.88%

COUNTRY WEIGHTS



● United States 39.3%
 ● Spain 10.04%
 ● Denmark 8.71%
 ● France 7.39%
 ● South Korea 6.68%
 ● Other 27.89%

* 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: China, South Africa, South Korea and Taiwan.

The MSCI ACWI IMI New Energy ESG Filtered Index was launched on Oct 21, 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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