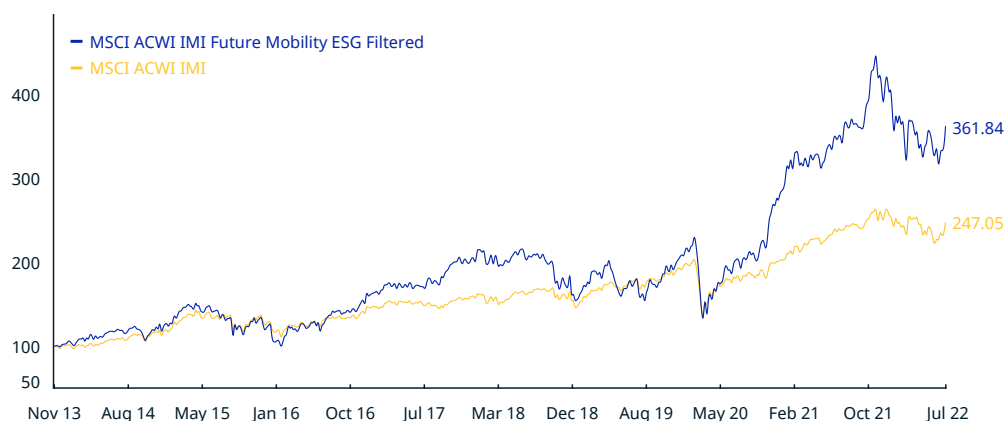


# MSCI ACWI IMI Future Mobility ESG Filtered Index (EUR)

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.

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (NOV 2013 – JUL 2022)



## ANNUAL PERFORMANCE (%)

Year	MSCI ACWI IMI Future Mobility ESG Filtered	MSCI ACWI IMI
2021	41.35	27.20
2020	39.07	6.65
2019	33.01	28.68
2018	-22.35	-5.54
2017	26.17	8.87
2016	27.45	11.60
2015	-0.88	8.96
2014	22.76	18.24

## INDEX PERFORMANCE – NET RETURNS (%) (JUL 29, 2022)

	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	13.26	6.69	1.61	-11.63	27.29	15.66	na	15.98	
MSCI ACWI IMI	9.85	1.35	3.49	-4.93	11.56	10.77	na	10.99	

## FUNDAMENTALS (JUL 29, 2022)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.19	49.11	20.28	2.82
2.18	17.81	14.85	2.51

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – JUL 29, 2022)

	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	1.49	13.46	83.75	29.49	27.09	na	0.99	0.69	na	0.77	44.00	2020-02-20–2020-03-18
MSCI ACWI IMI	1.00	0.00	2.86	16.65	14.98	na	0.77	0.79	na	0.88	34.21	2020-02-19–2020-03-23

<sup>1</sup> Last 12 months

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

<sup>3</sup> Based on EMMI EURIBOR 1M from Sep 1 2021 & on ICE LIBOR 1M prior that date

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

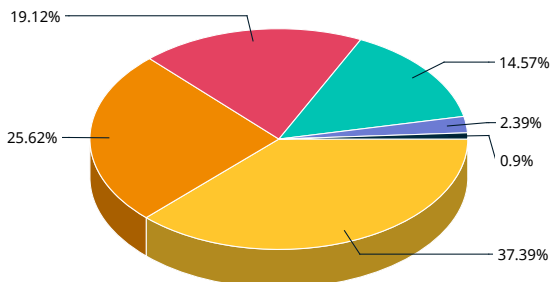
## INDEX CHARACTERISTICS

	MSCI ACWI IMI Future Mobility ESG Filtered	MSCI ACWI IMI
<b>Number of Constituents</b>	76	9,271
	<b>Weight (%)</b>	
<b>Largest</b>	6.78	3.93
<b>Smallest</b>	0.06	0.00
<b>Average</b>	1.32	0.01
<b>Median</b>	0.58	0.00

## TOP 10 CONSTITUENTS

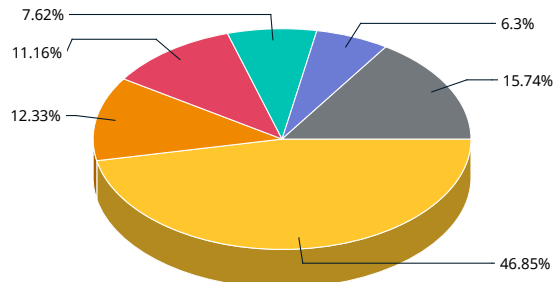
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
TESLA	US	6.78	1.16	Cons Discr
NVIDIA	US	5.72	0.67	Info Tech
ALBEMARLE CORP	US	5.51	0.04	Materials
MAGNA INTERNATIONAL	CA	5.49	0.03	Cons Discr
UBER TECHNOLOGIES	US	5.44	0.05	Industrials
DENSO CORP	JP	5.06	0.03	Cons Discr
PLUG POWER	US	5.01	0.02	Industrials
LUCID GROUP A	US	3.41	0.01	Cons Discr
NIO A ADR	CN	2.79	0.04	Cons Discr
YAMAHA MOTOR CO	JP	2.58	0.01	Cons Discr
<b>Total</b>		<b>47.79</b>	<b>2.06</b>	

## SECTOR WEIGHTS



● Consumer Discretionary 37.39% 
 ● Industrials 25.62% 
 ● Materials 19.12% 
 ● Information Technology 14.57% 
 ● Financials 2.39% 
 ● Consumer Staples 0.9%

## COUNTRY WEIGHTS



● United States 46.85% 
 ● China 12.33% 
 ● Japan 11.16% 
 ● Canada 7.62% 
 ● Australia 6.3% 
 ● Other 15.74%

\* 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.

## INDEX FRAMEWORK

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. Companies with MSCI ESG rating of 'CCC' and MSCI ESG Controversy score of '0' are excluded from the index. In addition companies showing involvement in Nuclear Weapons, Controversial Weapons, Civilian Firearms, Tobacco, Thermal Coal, Oil Sands and UN Global Compact Violators or are excluded from the index. The constituents of the index are weighted in proportion of their 'fundamental score'.

The fundamental score for each security is calculated by combining Z scores of three winsorized fundamental variables—Percentage of sales spent on R&D and Capex, Return on Invested Capital and 1-YR Sales growth. MSCI then averages the Z scores of each of the three fundamental variables to calculate a composite fundamental Z score for each security, and then weights all eligible constituents in proportion to this fundamental score.

This summary is provided for illustrative purposes only and does not include all material elements of the index or its methodology. For a complete description of the index methodology, please see [Index methodology - MSCI](#).

## ABOUT MSCI

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 45 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit [www.msci.com](http://www.msci.com).

The information contained herein (the "Information") may not be reproduced or disseminated in whole or in part without prior written permission from MSCI. The Information may not be used to verify or correct other data, to create indexes, risk models, or analytics, or in connection with issuing, offering, sponsoring, managing or marketing any securities, portfolios, financial products or other investment vehicles. Historical data and analysis should not be taken as an indication or guarantee of any future performance, analysis, forecast or prediction. None of the Information or MSCI index or other product or service constitutes an offer to buy or sell, or a promotion or recommendation of, any security, financial instrument or product or trading strategy. Further, none of the Information or any MSCI index is intended to constitute investment advice or a recommendation to make (or refrain from making) any kind of investment decision and may not be relied on as such. The Information is provided "as is" and the user of the Information assumes the entire risk of any use it may make or permit to be made of the Information. NONE OF MSCI INC. OR ANY OF ITS SUBSIDIARIES OR ITS OR THEIR DIRECT OR INDIRECT SUPPLIERS OR ANY THIRD PARTY INVOLVED IN THE MAKING OR COMPILING OF THE INFORMATION (EACH, AN "MSCI PARTY") MAKES ANY WARRANTIES OR REPRESENTATIONS AND, TO THE MAXIMUM EXTENT PERMITTED BY LAW, EACH MSCI PARTY HEREBY EXPRESSLY DISCLAIMS ALL IMPLIED WARRANTIES, INCLUDING WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE. WITHOUT LIMITING ANY OF THE FOREGOING AND TO THE MAXIMUM EXTENT PERMITTED BY LAW, IN NO EVENT SHALL ANY OF THE MSCI PARTIES HAVE ANY LIABILITY REGARDING ANY OF THE INFORMATION FOR ANY DIRECT, INDIRECT, SPECIAL, PUNITIVE, CONSEQUENTIAL (INCLUDING LOST PROFITS) OR ANY OTHER DAMAGES EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES. The foregoing shall not exclude or limit any liability that may not by applicable law be excluded or limited.

© 2022 MSCI Inc. All rights reserved.