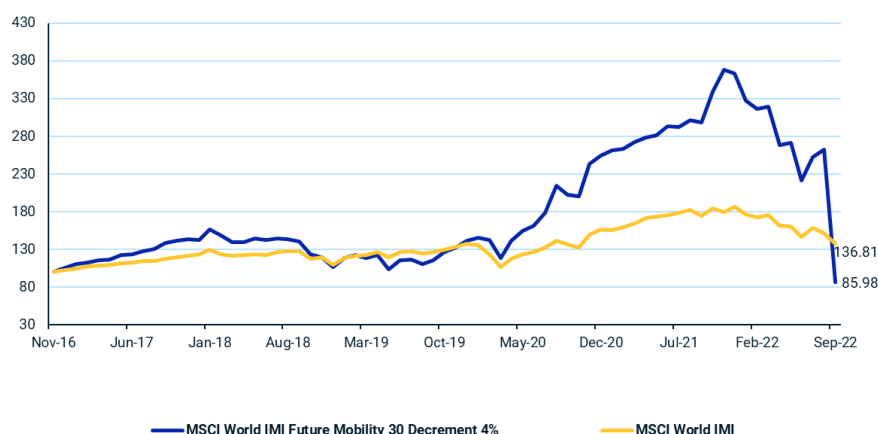


# MSCI World IMI Future Mobility 30 Decrement 4% Index

MSCI World IMI Future Mobility 30 Decrement 4% Index aims to represent the performance of top 30 companies, selected based on their Relevance Score and free float-adjusted market capitalization, from the MSCI World IMI Index which are also constituents of MSCI ACWI IMI Thematic Indexes.

## Cumulative index performance

USD RETURNS NOVEMBER 2016 – SEPTEMBER 2022



## Annual performance (%)

YEAR	MSCI World IMI Future Mobility 30 Decrement 4%	MSCI World IMI
2021	43.00	19.40
2020	79.63	14.09
2019	33.55	25.06
2018	-25.54	-11.08
2017	34.66	20.22

## Index performance

USD RETURNS (%) SEPTEMBER 30, 2022

INDEX	ANNUALIZED RETURN						
	1 Month	3 Months	1 Year	Year to Date	3 Years	5 Years	Since Nov 30, 2016
MSCI World IMI Future Mobility 30 Decrement 4%	-67.20	-61.11	-71.20	-76.34	-9.33	-9.05	-2.56
MSCI World IMI	-9.58	-6.47	-21.56	-26.54	2.73	3.18	5.52

## Index risk and return characteristics

(%) SEPTEMBER 30, 2022

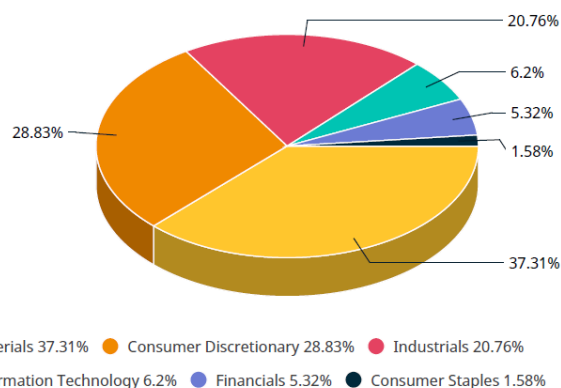
INDEX	ANNUALIZED STANDARD DEVIATION		
	3 Years	5 Years	Since Nov 30, 2016
MSCI World IMI Future Mobility 30 Decrement 4%	51.35	42.24	39.32
MSCI World IMI	20.33	17.84	16.60

## MSCI World IMI Future Mobility 30 Index

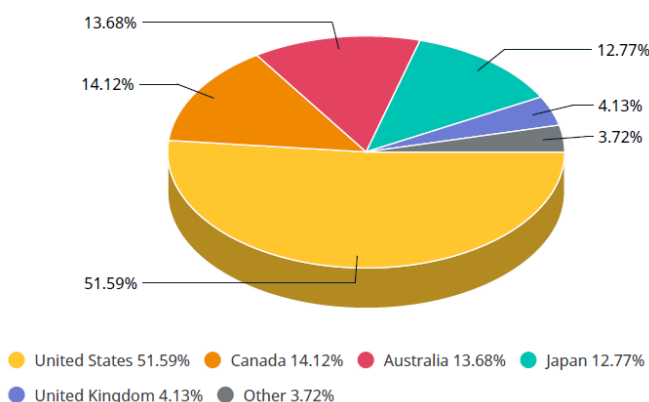
## Top 10 constituents

	Sector	Index Wt. (%)
ALBEMARLE CORP	Materials	12.16
PLUG POWER	Industrials	11.92
DENSO CORP	Cons Discr	8.90
MAGNA INTERNATIONAL	Cons Discr	8.80
LUCID GROUP A	Cons Discr	6.31
IGO	Materials	6.20
LIVENT CORP	Materials	5.41
ELEMENT FLEET MANAGEMENT	Financials	5.32
ALLKEM	Materials	4.37
JOHNSON MATTHEY	Materials	4.13
Total		73.53

## Sector Weights



## Country Weights



## Index Framework

The Decrement Indexes are constructed by applying a constant markdown ('synthetic dividend') to the corresponding MSCI World IMI Megatrend 30 Index levels on a daily basis, expressed as a percentage of performance, based on the MSCI Decrement Indexes methodology.

The Indexes are reviewed on a Semi-Annual basis in May and November to coincide with the May and November Semi-Annual Index Reviews of the Parent Index, and the changes are implemented at the end of May and November.

**For certain rebalances prior to January, 2018, some of the indexes have less than 30 constituents.**

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](#)

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