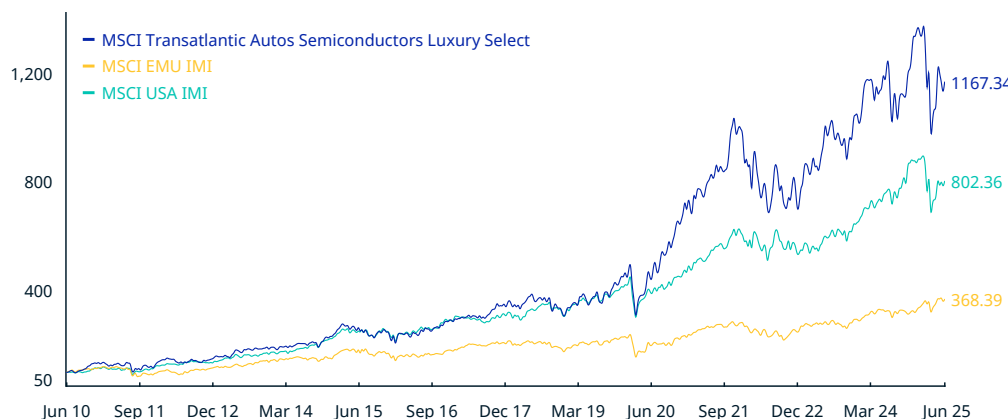


# MSCI Transatlantic Autos Semiconductors Luxury Select Index (EUR)

The MSCI Transatlantic Autos Semiconductors Luxury Select Index aims to reflect the performance of securities belonging to the GICS codes outlined under section 2 according to the Global Industry Classification Standard (GICS®)1 in the MSCI EMU IMI and in the MSCI USA IMI. The top 5 constituents in terms of free float adjusted market capitalization of each of the GICS codes are selected. Each of the GICS codes are combined in a pre-determined weight proportion while maintaining a 10% issuer cap in the index. The parent index is constructed based on the MSCI Global Investable Market Indexes methodology.

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

## CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (EUR) (JUN 2010 – JUN 2025)



## ANNUAL PERFORMANCE (%)

| Year | MSCI Transatlantic Autos Semiconductors Luxury Select | MSCI EMU IMI | MSCI USA IMI |
|------|---|--------------|--------------|
| 2024 | 25.06   | 9.57         | 32.09        |
| 2023 | 48.13   | 19.21        | 21.97        |
| 2022 | -28.54  | -12.26       | -13.93       |
| 2021 | 49.30   | 23.05        | 35.70        |
| 2020 | 47.71   | 0.16         | 11.10        |
| 2019 | 43.43   | 26.78        | 33.56        |
| 2018 | -8.63   | -12.57       | -0.42        |
| 2017 | 19.73   | 14.59        | 6.53         |
| 2016 | 14.91   | 5.08         | 16.03        |
| 2015 | 6.97  | 11.97        | 12.11        |
| 2014 | 20.31   | 5.00         | 28.12        |
| 2013 | 27.15   | 25.39        | 27.63        |
| 2012 | 23.18   | 21.02        | 14.63        |
| 2011 | -6.12   | -14.96       | 4.61         |

## INDEX PERFORMANCE – GROSS RETURNS (%) (JUN 30, 2025)

|   | 1 Mo  | 3 Mo | 1 Yr  | YTD    | ANNUALIZED |       |       |       | Since Nov 30, 2009 |
|---|-------|------|-------|--------|------------|-------|-------|-------|--------------------|
|   |       |      |       |        | 3 Yr       | 5 Yr  | 10 Yr |       |                    |
| MSCI Transatlantic Autos Semiconductors Luxury Select | -2.01 | 6.07 | -1.46 | -10.86 | 18.72      | 20.56 | 16.53 | 18.63 |                    |
| MSCI EMU IMI  | -0.53 | 5.97 | 15.20 | 13.98  | 16.87      | 12.87 | 7.75  | 8.57  |                    |
| MSCI USA IMI  | 1.67  | 2.23 | 5.20  | -6.71  | 14.68      | 15.09 | 12.48 | 15.53 |                    |

## FUNDAMENTALS (JUN 30, 2025)

| Div Yld (%) | P/E   | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 1.76        | 17.18 | 17.40   | 2.21 |
| 3.05        | 16.56 | 14.03   | 1.84 |
| 1.27        | 27.78 | 22.29   | 4.73 |

## INDEX RISK AND RETURN CHARACTERISTICS (JUN 30, 2025)

|   | Turnover (%) <sup>1</sup> | ANNUALIZED STD DEV (%) <sup>2</sup> |       |       | SHARPE RATIO <sup>2,3</sup> |      |       | Since Nov 30, 2009 | MAXIMUM DRAWDOWN |                       |
|---|---------------------------|-------------------------------------|-------|-------|-----------------------------|------|-------|--------------------|------------------|-----------------------|
|   |                           | 3 Yr                                | 5 Yr  | 10 Yr | 3 Yr                        | 5 Yr | 10 Yr |                    | (%)              | Period YYYY-MM-DD     |
| MSCI Transatlantic Autos Semiconductors Luxury Select | 21.77                     | 27.20                               | 26.30 | 22.92 | 0.66                        | 0.79 | 0.76  | 0.90               | 42.41            | 2020-02-19–2020-03-18 |
| MSCI EMU IMI  | 2.74                      | 14.29                               | 15.71 | 15.92 | 0.97                        | 0.76 | 0.52  | 0.58               | 38.19            | 2020-02-19–2020-03-18 |
| MSCI USA IMI  | 1.80                      | 16.43                               | 15.36 | 15.53 | 0.75                        | 0.90 | 0.80  | 1.08               | 34.80            | 2020-02-19–2020-03-23 |

<sup>1</sup> Last 12 months

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

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

MSCI Transatlantic Autos Semiconductors Luxury Select Index (EUR)

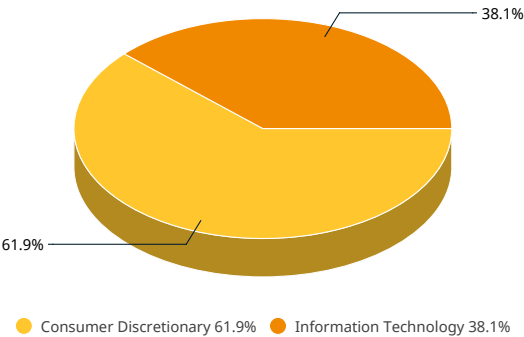
INDEX CHARACTERISTICS

| MSCI Transatlantic Autos Semiconductors Luxury Select |              |
|---|--------------|
| Number of Constituents                                | 30           |
| Mkt Cap (EUR Millions)                                |              |
| Index   | 5,858,944.23 |
| Largest   | 692,014.41   |
| Smallest  | 16,322.16    |
| Average   | 195,298.14   |
| Median  | 132,075.41   |

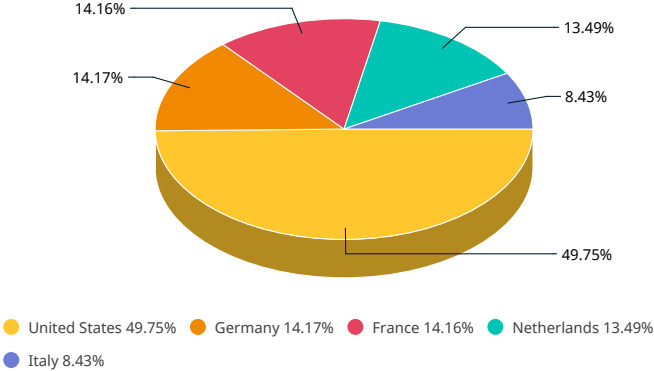
TOP 10 CONSTITUENTS

|                      | Country | Float Adj Mkt Cap (EUR Billions) | Index Wt. (%) | Sector     |
|----------------------|---------|----------------------------------|---------------|------------|
| NVIDIA               | US      | 692.01                           | 11.81         | Info Tech  |
| ASML HLDG            | NL      | 629.50                           | 10.74         | Info Tech  |
| TESLA                | US      | 543.82                           | 9.28          | Cons Discr |
| LVMH MOET HENNESSY   | FR      | 439.50                           | 7.50          | Cons Discr |
| LULULEMON ATHLETICA  | US      | 348.20                           | 5.94          | Cons Discr |
| FERRARI (IT)         | IT      | 341.68                           | 5.83          | Cons Discr |
| BROADCOM             | US      | 309.49                           | 5.28          | Info Tech  |
| HERMES INTERNATIONAL | FR      | 261.66                           | 4.47          | Cons Discr |
| TAPESTRY             | US      | 242.76                           | 4.14          | Cons Discr |
| MERCEDES BENZ GROUP  | DE      | 233.77                           | 3.99          | Cons Discr |
| Total                |         | 4,042.40                         | 69.00         |            |

SECTOR WEIGHTS



COUNTRY WEIGHTS



<sup>1</sup> GICS®, the global industry classification standard jointly developed by MSCI and S&P Global. For more information visit <https://www.msci.com/our-solutions/indexes/gics>

The MSCI Transatlantic Autos Semiconductors Luxury Select Index was launched on Feb 05, 2025. 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

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 50 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](https://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 any derivative works, 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. MSCI ESG and climate ratings, research and data are produced by MSCI ESG Research LLC, a subsidiary of MSCI Inc. MSCI ESG Indexes, Analytics and Real Estate are products of MSCI Inc. that utilize information from MSCI ESG Research LLC. MSCI Indexes are administered by MSCI Limited (UK) and MSCI Deutschland GmbH. 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 MAKING OR COMPILING THE INFORMATION (EACH, AN "INFORMATION PROVIDER") MAKES ANY WARRANTIES OR REPRESENTATIONS AND, TO THE MAXIMUM EXTENT PERMITTED BY LAW, EACH INFORMATION PROVIDER 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 INFORMATION PROVIDERS 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 be by applicable law be excluded or limited. Privacy notice: For information about how MSCI collects and uses personal data, please refer to our Privacy Notice at [www.msci.com/legal/privacy-notice](https://www.msci.com/legal/privacy-notice)

© 2025 MSCI Inc. All rights reserved.

