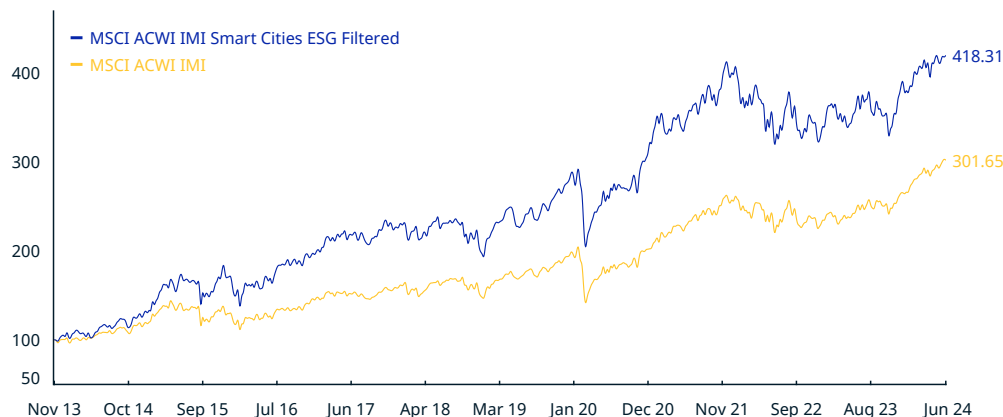


MSCI ACWI IMI Smart Cities ESG Filtered Index (EUR)

The MSCI ACWI IMI Smart Cities 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 smart solutions for urban infrastructure.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (NOV 2013 – JUN 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI ACWI IMI Smart Cities ESG Filtered	MSCI ACWI IMI
2023	19.83	17.47
2022	-20.29	-13.06
2021	25.69	27.20
2020	17.79	6.65
2019	37.78	28.68
2018	-11.26	-5.54
2017	14.38	8.87
2016	15.06	11.60
2015	30.17	8.96
2014	24.30	18.24

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 26, 2013
					3 Yr	5 Yr	10 Yr		
MSCI ACWI IMI Smart Cities ESG Filtered	1.82	1.07	12.09	8.06	4.81	12.16	13.68	14.46	
MSCI ACWI IMI	3.17	3.17	20.53	13.67	8.30	11.70	10.86	10.98	

FUNDAMENTALS (JUN 28, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.39	34.33	21.56	3.34
1.91	21.39	17.41	2.88

INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – JUN 28, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			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 Smart Cities ESG Filtered	1.18	8.16	39.04	18.17	18.61	17.61	0.26	0.67	0.81	0.85	32.51	2020-02-19–2020-03-23
MSCI ACWI IMI	1.00	0.00	2.14	13.50	15.07	13.51	0.54	0.76	0.82	0.84	34.21	2020-02-19–2020-03-23

¹ Last 12 months

² Based on monthly net returns data

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

MSCI ACWI IMI Smart Cities ESG Filtered Index (EUR)

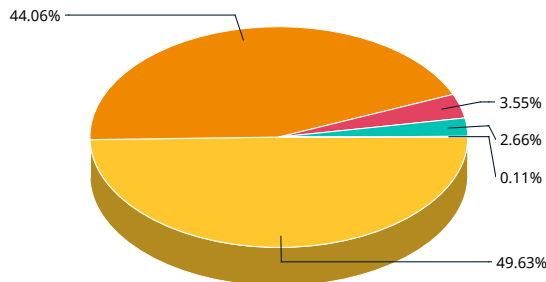
INDEX CHARACTERISTICS

	MSCI ACWI IMI Smart Cities ESG Filtered	MSCI ACWI IMI
Number of Constituents	144	8,847
	Weight (%)	
Largest	1.40	3.82
Smallest	0.01	0.00
Average	0.69	0.01
Median	0.73	0.00

TOP 10 CONSTITUENTS

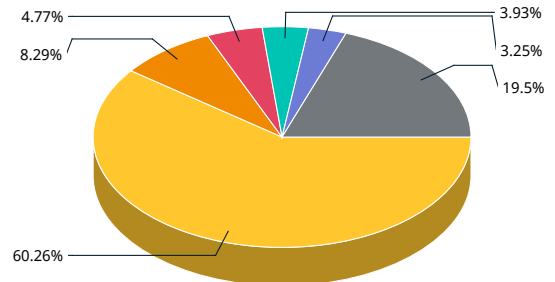
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
QORVO	US	1.40	0.01	Info Tech
SKYWORKS SOLUTIONS	US	1.37	0.02	Info Tech
BROADCOM	US	1.36	0.86	Info Tech
CLOUDFLARE A	US	1.32	0.03	Info Tech
CYBERARK SOFTWARE (USD)	IL	1.32	0.01	Info Tech
MEDIATEK INC	TW	1.30	0.08	Info Tech
CIRRUS LOGIC	US	1.30	0.01	Info Tech
CHECK POINT SOFTW (USD)	IL	1.29	0.02	Info Tech
LENNOX INTERNATIONAL	US	1.29	0.02	Industrials
YAGEO CORP	TW	1.27	0.01	Info Tech
Total		13.21	1.07	

SECTOR WEIGHTS



Information Technology 49.63% Industrials 44.06% Communication Services 3.55%
 Utilities 2.66% Materials 0.11%

COUNTRY WEIGHTS



United States 60.26% Japan 8.29% Taiwan 4.77% Switzerland 3.93%
 France 3.25% Other 19.5%

* 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

ABOUT MSCI

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