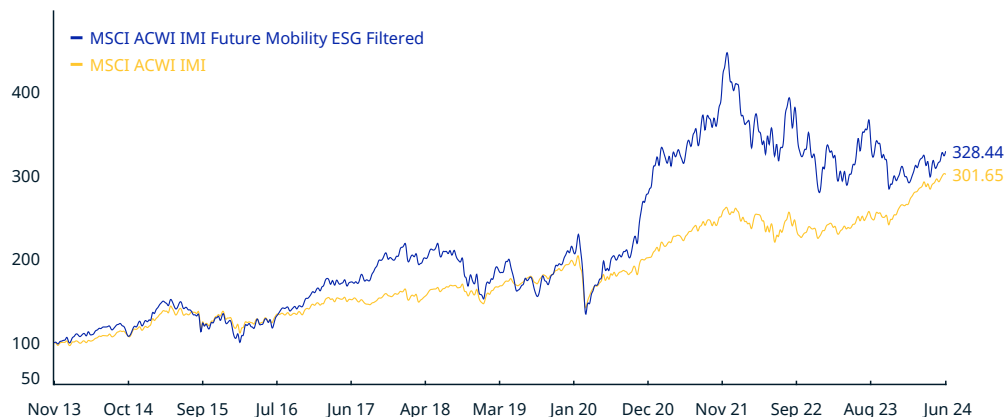


MSCI ACWI IMI Future Mobility ESG Filtered Index (EUR)

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.

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 Future Mobility ESG Filtered	MSCI ACWI IMI
2023	9.87	17.47
2022	-31.31	-13.06
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 (%) (JUN 28, 2024)

	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	5.09	1.70	-3.66	6.28	-2.20	13.44	10.83	11.88	
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
0.87	56.86	28.85	2.95
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 Future Mobility ESG Filtered	1.56	14.67	54.04	27.40	29.02	24.78	-0.00	0.56	0.53	0.58	44.00	2020-02-20–2020-03-18
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 Future Mobility ESG Filtered Index (EUR)

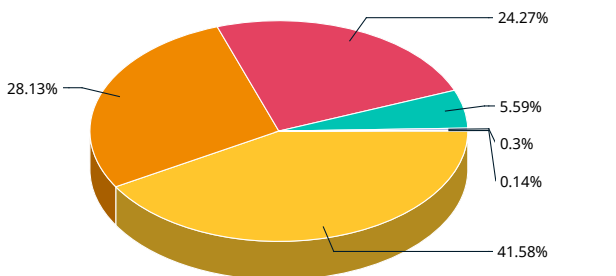
INDEX CHARACTERISTICS

	MSCI ACWI IMI Future Mobility ESG Filtered	MSCI ACWI IMI
Number of Constituents	87	8,847
	Weight (%)	
Largest	18.42	3.82
Smallest	0.01	0.00
Average	1.15	0.01
Median	0.27	0.00

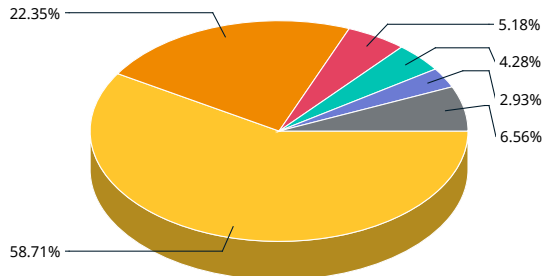
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	18.42	3.74	Info Tech
UBER TECHNOLOGIES	US	16.16	0.17	Industrials
HITACHI	JP	15.21	0.13	Industrials
TESLA	US	10.67	0.69	Cons Discr
DENSO CORP	JP	4.06	0.04	Cons Discr
SAMSUNG SDI CO	KR	2.07	0.02	Info Tech
MAGNA INTERNATIONAL	CA	1.68	0.01	Cons Discr
ALBEMARLE CORP	US	1.64	0.01	Materials
LI AUTO (HK)	CN	1.63	0.01	Cons Discr
LG ENERGY SOLUTION	KR	1.63	0.01	Industrials
Total		73.16	4.83	

SECTOR WEIGHTS



COUNTRY WEIGHTS



● Industrials 41.58%
 ● Consumer Discretionary 28.13%
 ● Information Technology 24.27%
● Materials 5.59%
 ● Consumer Staples 0.3%
 ● Energy 0.14%

● United States 58.71%
 ● Japan 22.35%
 ● China 5.18%
 ● South Korea 4.28%
● Canada 2.93%
 ● Other 6.56%

* 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.

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