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Bloomberg EV Supporters Plus Tesla Index

June, 2024

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Introduction

This document is intended to be read in conjunction with the <u>Bloomberg Multi-Asset Basket of Indices Methodology</u>; these documents collectively constitute the index methodology for the Indices.

The Bloomberg EV Supporters Plus Tesla Index (the "Index") aims to reflect the performance of a fixed weighted long position in the respective indices according to Table 2. The calculation of the Index follows the methodology specified in the <u>Bloomberg Multi-Asset Basket of Indices Methodology</u>. There are no minimum liquidity requirements.

Index Specification

Fixings	Fixing	Price Source	FX Data Source			
	Closing Fixing	Bloomberg Indices	BISL Derived FX Data Methodology BFIX London 4 P.M.			
Funded Constituents	The set of indices listed Table 2 whose currency listed under column 'Constituent Currency' is the same as the Index Currency.					
Index Base Date	The relevant date as specified under column 'Index Base Date' in Table 1.					
Index Base Value	1000.0000					
Index Business Days	A day subject to the relevant calendar or days as specified under column 'Index Business Days' in Table 1.					
Index Commencement Date	The relevant date	as specified under column 'Index	Commencement Date' in Table 1.			

Observation Business Days

Index Currency

Observation Lag

Data Field	Observation Business Days			
Index	Index Business Days			
Price	Index Business Days			
Spot Exchange Rate	Index Business Days			
Data Field	Observation Lag			
Index	0 (zero)			
Price	0 (zero)			
Spot Exchange Rate	0 (zero)			

The relevant currency as specified under column 'Index Currency' in Table 1.

Price Currency The relevant currency as specified under column 'Constituent Currency' in Table 2.

Pricing DaysThe business days with respect to each Constituent.

Rebalance Business Days Index Business Days.

Rebalance Length 1 (one) day

Rebalance Start Date Every Index Business Day.

Units Determination Business

Days

Index Business Days.

Unit Determination Lag 0 (zero)

Weighting Scheme Fixed Weight

Table 1: Index Information

Index Name	Ticker	Index Currency	Index Base Date	Index Business Days	Index Commencement Date
Bloomberg EV Supporters Plus Tesla Index	BEVSTP	USD	27-Mar-2017	Monday to Friday	27-Mar-2023

Table 2: Constituents

The calculation of Bloomberg EV Supporters Top 15 EW Index follows the methodology specified in the <u>Bloomberg EV Supporters Top 15 EW Index Methodology</u>. The calculation of Bloomberg Semiconductor Top 4 EW Index follows the methodology specified in the <u>Bloomberg Semiconductor Top 4 EW Index Methodology</u>.

Constituent Tag	Constituent	Constituent Ticker	Return Type	Constituent Currency	Weights
Equity	TSLA UW	-	Price Return	USD	30%
Equity Index	Bloomberg EV Supporters Top 15 EW Index	-	Price Return	USD	55%
Equity Index	Bloomberg Semiconductor Top 4 EW Index	-	Price Return	USD	15%

Environmental, Social and Governance (ESG) Disclosures

This Index does not take into account any ESG factors or pursue any ESG objectives. Please refer to the <u>Bloomberg Multi-Asset</u> <u>Basket of Indices Methodology</u> for ESG disclosures.

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