MSCI Transatlantic Multi Sector Select 20 Decrement 50 Point Index

MSCI Transatlantic Multi Sector Select 20 Decrement 50 Point Index aims to represent the performance of a strategy tracking MSCI Transatlantic Multi Sector Select 20 Index (the "Strategy Index") from which a pre-determined amount (a 'synthetic dividend'), as outlined under section 2, is withdrawn periodically. The index is constructed based on the MSCI Decrement Indexes Methodology.

For a complete description of the index methodology, please see Index methodology - MSCI.

Cumulative index performance

EUR RETURNS NOVEMBER 2004 - FEBRUARY 2025 800 700 703.84 600 500 400 300 200 155 64 100 0 octrib 404.0A octors AUGOT JULOS °, ~~ 0 2 ŝ ৾৵ 2 <u>~</u>% ~ 400 Mat May AD 404 AUG Jar 0e^{ci} Sel May ASCI Transatlantic Multi Sector Select 20 Decrement 50 Point MSCI World

Annual performance (%)

YEAR	MSCI Transatlantic Multi Sector Select 20 Decrement 50 Point	MSCI World
2024	18.57	27.15
2023	42.55	20.20
2022	-35.28	-12.34
2021	42.07	31.64
2020	35.23	6.88
2019	30.99	30.76
2018	-17.85	-3.58
2017	4.00	8.10
2016	0.43	11.39
2015	-0.42	11.03
2014	8.91	20.14
2013	12.48	21.86
2012	1.41	14.75
2011	-22.08	-1.84
2010	23.44	20.14

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Index performance

EUR RETURNS (%) FEBRUARY 28, 2025

						ANNUALIZED RETURNS		
INDEX	1 Month	3 Months	1 Year	آ Year to Date	3 Years	5 Years	10 Years	Since Nov 30, 2004
MSCI Transatlantic Multi Sector Select 20 Decrement 50 Point	-4.82	3.50	0.89	-3.80	7.27	16.79	7.22	8.62
MSCI World	-0.73	1.75	20.83	2.39	13.63	15.71	11.23	12.89

Index risk and return characteristics

(%) FEBRUARY 28, 2025

	ANNUALIZED STANDARD DEVIATION						
INDEX	3 Years	5 Years	10 Years	Since Nov 30, 2004			
MSCI Transatlantic Multi Sector Select 20 Decrement 50 Point	27.84	27.03	22.62	22.16			
MSCI World	13.71	15.00	13.69	13.46			



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