

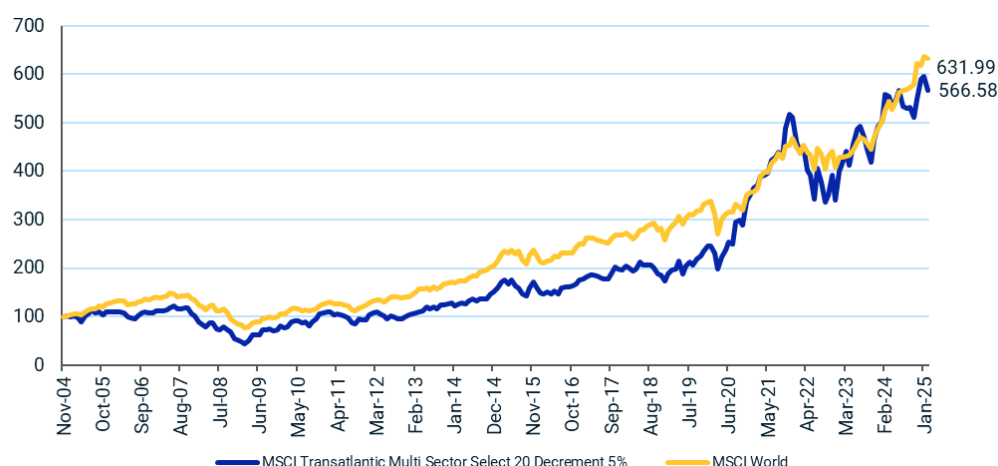
MSCI Transatlantic Multi Sector Select 20 Decrement 5% Index

MSCI Transatlantic Multi Sector Select 20 Decrement 5% 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(the "Strategy Index") from which a pre-determined amount (a 'synthetic dividend'), as outlined under section 2, is withdrawn periodically.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



Annual performance (%)

YEAR	MSCI Transatlantic Multi Sector Select 20 Decrement 5%	MSCI World
2024	19.38	26.60
2023	45.18	19.60
2022	-33.57	-12.78
2021	45.01	31.07
2020	43.64	6.33
2019	41.38	30.02
2018	-11.69	-4.11
2017	11.70	7.51
2016	9.40	10.73
2015	6.80	10.42
2014	18.52	19.50
2013	23.27	21.20
2012	11.93	14.05
2011	-14.69	-2.38
2010	35.31	19.53

Index performance

EUR RETURNS (%) FEBRUARY 28, 2025

INDEX	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED RETURNS			
					3 Years	5 Years	10 Years	Since Nov 30, 2004
MSCI Transatlantic Multi Sector Select 20 Decrement 5%	-4.83	3.53	1.42	-3.78	9.03	19.69	12.68	14.36
MSCI World	-0.76	1.66	20.31	2.34	13.08	15.16	10.66	12.32

Index risk and return characteristics

(%) FEBRUARY 28, 2025

INDEX	ANNUALIZED STANDARD DEVIATION			
	3 Years	5 Years	10 Years	Since Nov 30, 2004
MSCI Transatlantic Multi Sector Select 20 Decrement 5%	27.90	27.17	22.67	22.21
MSCI World	13.71	15.00	13.69	13.46

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