

MSCI Global Diversified Megatrends 5% Decrement Index (EUR)

The MSCI Global Diversified Megatrends 5% Decrement Index is based on the MSCI Global Diversified Megatrends Index, its parent index which represent the performance of a quarterly rebalanced portfolio of 50 stocks in the Developed Markets which are determined to have higher exposure to business activities such as Disruptive Technology, Efficient Energy, Smart Cities and Ageing Societies Opportunities. The index aims to achieve diversification with country, market cap and thematic exposure constraints. The index applies a constant markdown ('synthetic dividend') of 5% on an annual basis, expressed as a percentage of performance.

Cumulative index performance

EUR RETURNS NOV 2012 – OCT 2020



Annual performance (%)

YEAR	MSCI Global Diversified Megatrends 5% Decrement	MSCI World - Price
2019	26.09	27.49
2018	-8.42	-5.92
2017	17.62	5.50
2016	-0.88	8.47
2015	20.52	8.34
2014	18.75	17.21
2013	26.29	18.74

Index performance

EUR RETURNS (%) OCTOBER 30, 2020

INDEX	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED RETURN			
					3 Years	5 Years	10 Years	Since Nov 30, 2012
MSCI Global Diversified Megatrends 5% Decrement	0.42	5.41	11.34	4.92	6.20	7.93	na	12.87
MSCI World - Price	-2.49	0.98	-1.68	-6.31	4.03	4.97	na	8.77

Index risk and return characteristics

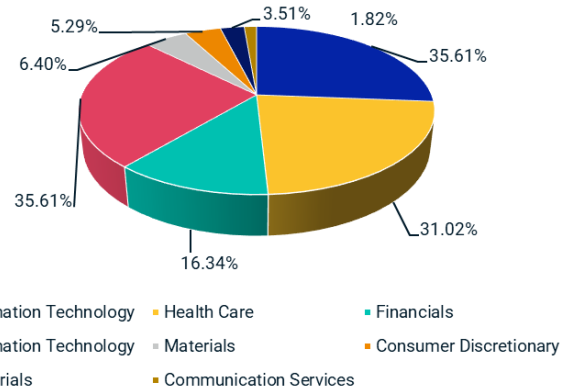
OCTOBER 30, 2020

INDEX	ANNUALIZED STANDARD DEVIATION (%)			
	3 Years	5 Years	10 Years	Since Nov 30, 2012
MSCI Global Diversified Megatrends 5% Decrement	20.67	17.93	na	16.55
MSCI World - Price	15.73	13.41	na	12.51

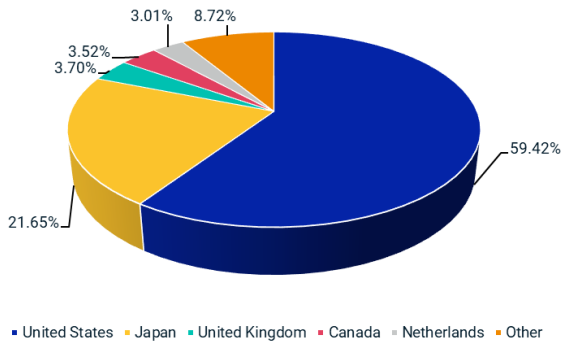
MSCI Global Diversified Megatrends Index Top 10 constituents

	Sector	Index Wt. (%)
SHIN-ETSU CHEMICAL CO	Materials	4.37
ARENA PHARMACEUTICALS	Health Care	4.15
DAI ICHI LIFE HOLDINGS	Financials	3.91
SEIKO EPSON CORPORATION	Info Tech	3.76
PHOENIX GROUP HOLDINGS	Financials	3.70
BROOKFIELD ASSET MAN A	Financials	3.52
NIDEC CORP	Industrials	3.51
NEUROCRINE BIOSCIENCES	Health Care	3.39
AUTODESK	Info Tech	3.27
SERVICENOW	Info Tech	3.16
Total		36.74

Sector Weights



Country Weights



Index methodology

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The index is reviewed on a quarterly basis, coinciding with the May and November Semi-Annual Index Reviews and the February and August Quarterly Index Reviews of the Parent Index.

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