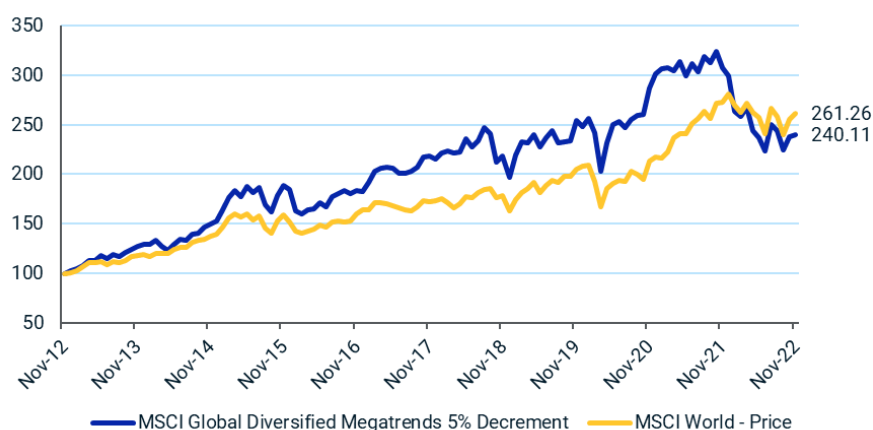


# MSCI Global Diversified Megatrends 5% Decrement Index (EUR)

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 – NOVEMBER 2022



## Annual performance (%)

YEAR	MSCI Global Diversified Megatrends 5% Decrement	MSCI World - Price
2021	-0.85	29.26
2020	21.41	4.64
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 (%) NOVEMBER 30, 2022

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	0.82	-1.79	-21.99	-19.76	-1.96	1.95	9.15	9.15
MSCI World - Price	2.51	1.14	-4.11	-7.01	8.32	8.69	10.08	10.08

## Index risk and return characteristics

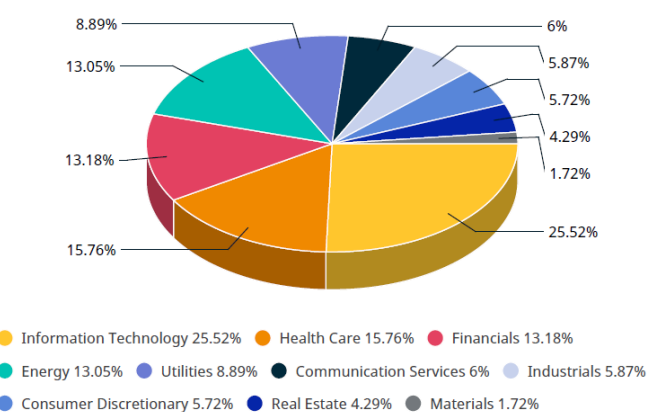
NOVEMBER 30, 2022

INDEX	ANNUALIZED STANDARD DEVIATION (%)			
	3 Years	5 Years	10 Years	Since Nov 30, 2012
MSCI Global Diversified Megatrends 5% Decrement	21.62	20.31	17.25	17.25
MSCI World - Price	17.84	15.82	13.20	13.20

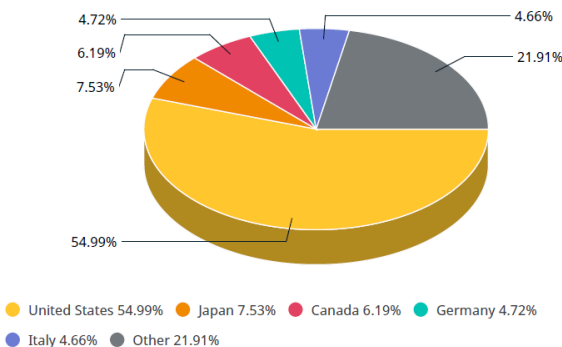
Top 10 constituents

	Sector	Index Wt. (%)
REINSURANCE GRP AMERICA	Financials	4.64
CHENIERE ENERGY	Energy	4.39
DISCOVER FINANCIAL	Financials	4.21
COGENT COMMU HOLDINGS	Comm Srvcs	3.93
POWER CORP OF CANADA	Financials	3.79
GALP ENERGIA SGPS B	Energy	3.78
WELLTOWER INC	Real Estate	3.71
VALERO ENERGY CORP	Energy	3.53
GENERAL ELECTRIC CO	Industrials	3.41
XERO (AU)	Info Tech	3.22
Total		38.62

Sector Weights



Country Weights



Index methodology

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