

FACTSHEET - AS OF 15-Nov-2019

Global Megatrends Index

DESCRIPTION

Megatrends are global equity themes that define our future in the context of a global transforming world. The 10 megatrends selected for this index are obesity & wellness, climate change, food security, longevity, millennials, education, safety, energy efficiency, waste and water. The index provides exposure to those identified megatrends by selecting high dividend yielding and low volatility stocks out of a selection of 30 industry sectors which were deemed the most likely to be positively impacted by them. The index is rebalanced quarterly and includes constraints on the number of constituents per industry sector. The 30 industry sectors are fixed.

HISTORICAL PERFORMANCE*



CHARACTERISTICS

ISIN / WKN	DE000SLA1F56 / SLA1F5	Base Value / Base Date	100 Points / 07.03.2008
Bloomberg / Reuters	MTRENDS Index / .MTRENDS	Last Price	208.60
Index Calculator	Solactive AG	Dividends	Excluded (Price Return Index)
Index Type	Price Return	Calculation	08:30am to 10:50pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 07.03.2008
Index Members	49		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	2.5%	9.8%	7.7%	16.9%	20.7%	108.6%
Performance (p.a.)	-	-	-	-	-	6.5%
Volatility (p.a.)	5.1%	9.0%	9.3%	9.0%	8.5%	13.3%
High	210.05	210.05	210.05	210.05	210.05	210.05
Low	202.88	190.40	187.66	170.78	172.40	72.70
Sharpe Ratio	6.94	5.14	1.78	1.94	2.86	0.51
Max. Drawdown	-0.7%	-3.6%	-5.9%	-6.0%	-5.9%	-32.5%
VaR 95 \ 99				-13.6% \ -25.7%		-19.3% \ -41.5%
CVaR 95 \ 99				-21.3% \ -32.7%		-32.2% \ -57.0%

STATISTICS - GBS - Solactive GBS Developed Markets Large & Mid Cap EUR Index PR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	NaN%	NaN%	NaN%	NaN%	NaN%	NaN%
Performance (p.a.)	-	-	-	-	-	NaN%
Volatility (p.a.)	NaN%	NaN%	NaN%	NaN%	NaN%	NaN%
High	0.00	0.00	0.00	0.00	0.00	0.00
Low	0.00	0.00	0.00	0.00	0.00	0.00
Sharpe Ratio	NaN	NaN	NaN	NaN	NaN	NaN
Max. Drawdown	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
VaR 95 \ 99				NaN% \ NaN%		NaN% \ NaN%
CVaR 95 \ 99				-		-

Composition by Currencies

- EUR 35.5%
- USD 21.8%
- GBP 15.4%
- JPY 11.2%
- Others 16.1%



Composition by Countries

- US 18.3%
- GB 15.4%
- DE 13.5%
- JP 11.2%
- Others 41.6%



TOP COMPONENTS AS OF 15-Nov-2019

Company	Ticker	Country	Currency	Index Weight (%)
POWER ASSETS HOLDINGS LTD	6 HK Equity	HK	HKD	3.36%
ALGONQUIN POWER & UTILITIES	AQN CT Equity	CA	CAD	3.10%
EDP ENERGIAS DE PORTUGAL SA	EDP PL Equity	PT	EUR	2.62%
DOMINION ENERGY INC	D UN Equity	US	USD	2.61%
SIEMENS AG	SIE GY Equity	DE	EUR	2.54%
PPL CORP	PPL UN Equity	US	USD	2.45%
CK INFRASTRUCTURE HOLDINGS LTD	1038 HK Equity	BM	HKD	2.44%
ENEL SPA	ENEL IM Equity	IT	EUR	2.44%
ENDESA SA	ELE SQ Equity	ES	EUR	2.42%
WM MORRISON SUPERMARKETS P L C	MRW LN Equity	GB	GBP	2.35%
EON SE	EOAN GY Equity	DE	EUR	2.34%
TERNA SPA	TRN IM Equity	IT	EUR	2.33%
VEOLIA ENVIRONNEMENT SA	VIE FP Equity	FR	EUR	2.33%
SEVERN TRENT PLC	SVT LN Equity	GB	GBP	2.32%
ABB LTD-REG	ABBN SE Equity	CH	CHF	2.28%

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