

FACTSHEET - AS OF 29-Nov-2023

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	243.93
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	51		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.83%	-0.32%	-0.95%	-0.08%	2.14%	143.93%
Performance (p.a.)						5.83%
Volatility (p.a.)	8.80%	10.75%	10.05%	9.72%	9.74%	13.79%
High	243.93	250.03	251.39	252.29	252.29	265.53
Low	234.93	231.57	231.57	231.57	231.57	72.70
Sharpe Ratio*	6.15	-0.48	-0.58	-0.41	-0.16	0.14
Max. Drawdown	-1.89%	-7.38%	-7.88%	-8.21%	-8.21%	-33.50%
VaR 95 \ 99				-16.1% \ -23.0%		-19.4% \ -40.9%
CVaR 95 \ 99				-20.5% \ -28.3%		-33.3% \ -62.4%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

COMPOSITION BY CURRENCIES

- EUR 36.7%
- USD 34.4%
- GBP 11.3%
- JPY 5.6%
- Others 12.0%



COMPOSITION BY COUNTRIES

- US 28.1%
- GB 12.6%
- FR 11.7%
- ES 10.3%
- Others 37.3%



TOP COMPONENTS AS OF 29-Nov-2023

Company	Ticker	Country	Currency	Index Weight (%)
IBERDROLA SA	IBE SQ Equity	ES	EUR	2.91%
ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	ACS SQ Equity	ES	EUR	2.85%
FORTIS INC	FTS CT Equity	CA	CAD	2.65%
VINCI SA	DG FP Equity	FR	EUR	2.62%
KRAFT HEINZ CO/THE	KHC UW Equity	US	USD	2.61%
BOUYGUES SA	EN FP Equity	FR	EUR	2.49%
INTERNATIONAL BUSINESS MACHINES CORP	IBM UN Equity	US	USD	2.44%
NATIONAL GRID PLC	NG/ LN Equity	GB	GBP	2.42%
TESCO PLC	TSCO LN Equity	GB	GBP	2.38%
RED ELECTRICA CORP SA	RED SQ Equity	ES	EUR	2.37%
EIFFAGE SA	FGR FP Equity	FR	EUR	2.35%
EDP ENERGIAS DE PORTUGAL SA	EDP PL Equity	PT	EUR	2.35%
UNITED UTILITIES PLC	UU/ LN Equity	GB	GBP	2.32%
SEVERN TRENT PLC	SVT LN Equity	GB	GBP	2.30%
TOSOH CORP	4042 JT Equity	JP	JPY	2.30%

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