

FACTSHEET - AS OF 30-Jun-2025 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	270.18
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	50		





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STATISTICS

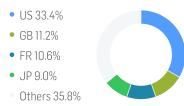
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.39%	-5.01%	-1.37%	4.55%	-1.37%	170.18%
Performance (p.a.)						5.91%
Volatility (p.a.)	4.92%	13.22%	11.01%	10.08%	11.00%	13.44%
High	278.58	284.44	284.44	284.44	284.44	284.44
Low	269.93	260.60	260.60	257.62	260.60	72.70
Sharpe Ratio*	-7.36	-1.57	-0.43	0.27	-0.42	0.30
Max. Drawdown	-3.48%	-8.38%	-8.38%	-8.38%	-8.38%	-33.50%
VaR 95 \ 99				-13.8% \ -48.5%		-18.9% \ -40.9%
CVaR 95 \ 99				-26.7% \ -57.1%		-32.5% \ -61.4%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 30-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
ALLETE INC	ALE UN Equity	US	USD	4.89%
CLP HOLDINGS LTD	2 HK Equity	HK	HKD	2.91%
EMERA INC COM	EMA CT Equity	CA	CAD	2.82%
ENGIE SA	ENGI FP Equity	FR	EUR	2.53%
RED ELECTRICA CORP SA	RED SQ Equity	ES	EUR	2.48%
ENEL SPA	ENEL IM Equity	IT	EUR	2.40%
BOUYGUES SA	EN FP Equity	FR	EUR	2.34%
PORTLAND GENERAL ELECTRIC CO	POR UN Equity	US	USD	2.31%
POWER ASSETS HOLDINGS LTD	6 HK Equity	HK	HKD	2.29%
KEPPEL CORP LTD ORD	KEP SP Equity	SG	SGD	2.27%
NATIONAL GRID PLC	NG/ LN Equity	GB	GBp	2.22%
AVISTA CORP	AVA UN Equity	US	USD	2.20%
TAKEDA PHARMACEUTICAL	4502 JT Equity	JP	JPY	2.17%
ENDESA SA	ELE SQ Equity	ES	EUR	2.17%
MANDATUM OYJ	MANTA FH Equity	FI	EUR	2.16%





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