

# FACTSHEET - AS OF 20-Sep-2019

## Global Megatrends Index (USD)

### 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	DE000SLA1GC4 / SLA1GC	Base Value / Base Date	100 Points / 07.03.2008
Bloomberg / Reuters	MTRENDSU Index / .MTRENDSU	Last Price	146.11
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	USD	History	Available daily back to 07.03.2008
Index Members	50		

## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	5.2%	0.4%	3.8%	5.1%	13.5%	46.1%
Performance (p.a.)	-	-	-	-	-	3.3%
Volatility (p.a.)	6.8%	8.8%	8.3%	9.1%	8.4%	14.1%
High	146.38	146.58	146.58	146.58	146.58	150.81
Low	137.80	135.89	135.89	126.81	127.90	59.83
Sharpe Ratio	12.26	-0.05	0.69	0.34	2.04	0.09
Max. Drawdown	-0.8%	-7.3%	-7.3%	-8.8%	-7.3%	-45.0%
VaR 95 \ 99				-15.2% \ -23.2%		-19.9% \ -40.4%
CVaR 95 \ 99				-20.1% \ -28.3%		-34.6% \ -66.2%

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

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.0%	0.9%	5.0%	0.4%	16.8%	57.4%
Performance (p.a.)	-	-	-	-	-	4.0%
Volatility (p.a.)	9.6%	11.4%	10.5%	12.7%	10.7%	16.5%
High	1165.30	1171.08	1171.08	1171.08	1171.08	1186.34
Low	1106.32	1100.20	1080.40	948.00	978.66	362.28
Sharpe Ratio	4.27	0.15	0.79	-0.13	2.05	0.12
Max. Drawdown	-1.9%	-6.1%	-6.1%	-18.0%	-6.1%	-55.5%
VaR 95 \ 99				-25.2% \ -36.3%		-25.2% \ -55.4%
CVaR 95 \ 99				-31.8% \ -38.7%		-42.5% \ -75.9%

## Composition by Currencies

- EUR 34.8%
- USD 24.3%
- GBP 14.2%
- JPY 10.7%
- Others 16.0%



## Composition by Countries

- US 21.1%
- GB 14.2%
- DE 13.1%
- JP 10.7%
- Others 40.9%



## TOP COMPONENTS AS OF 20-Sep-2019

Company	Ticker	Country	Currency	Index Weight (%)
POWER ASSETS HOLDINGS LTD	6 HK Equity	HK	HKD	3.30%
ALGONQUIN POWER & UTILITIES	AQN CT Equity	CA	CAD	3.07%
CENTERPOINT ENERGY INC	CNP UN Equity	US	USD	2.60%
DOMINION ENERGY INC	D UN Equity	US	USD	2.59%
EDP ENERGIAS DE PORTUGAL SA	EDP PL Equity	PT	EUR	2.48%
ENDESA SA	ELE SQ Equity	ES	EUR	2.42%
CK INFRASTRUCTURE HOLDINGS LTD	1038 HK Equity	BM	HKD	2.39%
RED ELECTRICA CORP SA	REE SQ Equity	ES	EUR	2.36%
WM MORRISON SUPERMARKETS P L C	MRW LN Equity	GB	GBP	2.35%
ENEL SPA	ENEL IM Equity	IT	EUR	2.35%
EON SE	EOAN GY Equity	DE	EUR	2.31%
PPL CORP	PPL UN Equity	US	USD	2.30%
VEOLIA ENVIRONNEMENT SA	VIE FP Equity	FR	EUR	2.30%
TERNA SPA	TRN IM Equity	IT	EUR	2.23%
CANON INC	7751 JT Equity	JP	JPY	2.23%

## DISCLAIMER

© Solactive AG, 2019. All rights reserved.

The information contained in this factsheet is impersonal, not tailored to the needs of any person, entity or group of persons and for informational purposes only. The information contained herein has been obtained from public sources believed to be reliable, but no representation or warranty, express or implied, is made that such information is accurate or complete and it should not be relied upon as such. The content is provided on an "as is" basis. Solactive AG accepts no responsibility or liability for any errors or for any loss from use of this factsheet or any of the information or data contained herein. In no event shall Solactive AG be liable to any party for any direct, indirect, incidental, exemplary, compensatory, punitive, special or consequential damages, costs, expenses, legal fees, or losses (including, without limitation, lost income or lost profits and opportunity costs) in connection with any use of the factsheets and its content even if advised of the possibility of such damages.

It is not possible to invest directly in an index. Exposure to assets represented by an index is available through investable financial instruments that seek to provide an investment return based on the performance of an index. A decision to invest in any such financial instrument should not be made in reliance on any of the statements set forth in this document. Prospective investors are advised to make an investment in any such financial instrument only after carefully considering the risks associated with investing in such financial instruments, as detailed in an offering memorandum or similar document that is prepared by or on behalf of the issuer of the financial instrument or vehicle.

The financial instruments are not sponsored, promoted, sold or supported in any other manner by Solactive AG nor does Solactive AG offer any express or implicit guarantee or assurance either with regard to the results of using the Index and/or Index trade mark or the Index level at any time or in any other respect. Solactive AG makes no assurance that financial instruments based on the index will accurately track index performance or provide positive investment returns. Solactive AG is not an investment adviser and nothing in this factsheet constitutes a recommendation by Solactive AG to invest capital in financial instruments nor does it in any way represent an assurance or opinion of Solactive AG with regard to any investment in a financial instrument. Inclusion of a security within an index is not a recommendation by Solactive AG to buy, sell, or hold such security, nor is it considered to be investment advice.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

"Solactive", "Solactive GBS", "German Index Engineering" and the logo  are registered trademarks of Solactive AG.

The information in this document does not constitute tax, legal or investment advice. The factsheet is proprietary to Solactive AG. Its content may not be modified, reproduced, redistributed or stored in a retrieval system in whole or in part without the prior written consent of Solactive AG.