

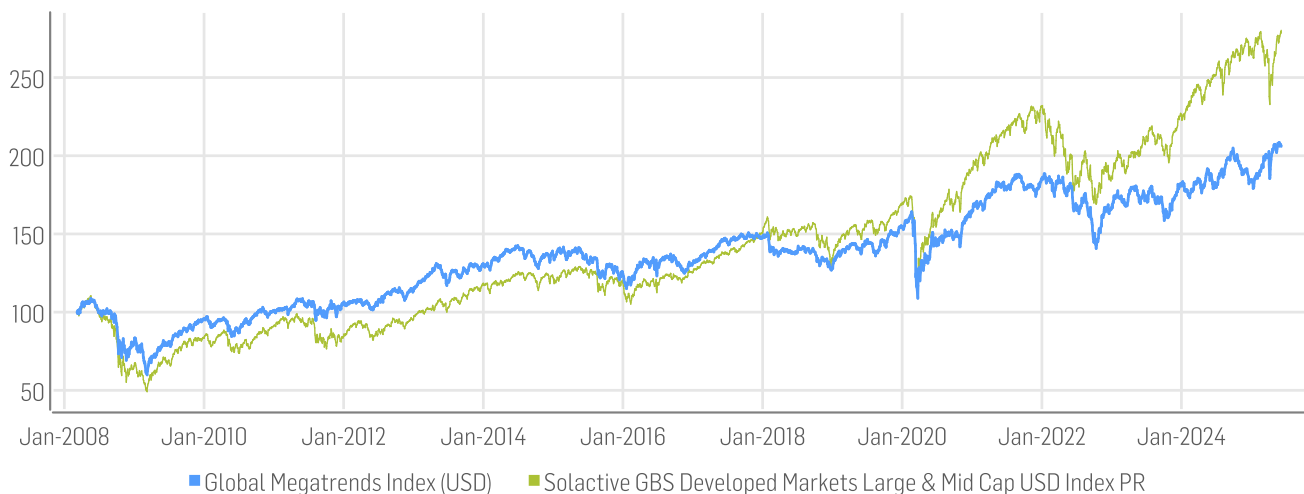
FACTSHEET - AS OF 06-Jun-2025

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	MTRENDUS Index / .MTRENDUS	Last Price	205.92
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		

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Global Megatrends Index (USD)

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.26%	3.20%	7.88%	13.11%	11.48%	105.92%
Performance (p.a.)						4.28%
Volatility (p.a.)	8.61%	16.22%	13.70%	11.89%	14.18%	14.49%
High	208.54	208.54	208.54	208.54	208.54	208.54
Low	202.02	185.37	179.07	178.84	179.07	59.83
Sharpe Ratio*	-0.85	0.58	0.90	0.76	1.73	-0.00
Max. Drawdown	-2.15%	-8.58%	-8.58%	-12.62%	-8.58%	-44.98%
VaR 95 \ 99				-17.5% \ -40.2%		-20.1% \ -40.4%
CVaR 95 \ 99				-30.8% \ -71.2%		-35.1% \ -68.0%

* 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).

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

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	5.92%	4.79%	1.85%	12.60%	5.79%	180.20%
Performance (p.a.)						6.16%
Volatility (p.a.)	10.12%	23.63%	18.69%	15.56%	19.37%	16.93%
High	2066.65	2066.65	2066.65	2066.65	2066.65	2066.65
Low	1951.23	1716.70	1716.70	1716.70	1716.70	362.28
Sharpe Ratio*	9.59	0.70	-0.03	0.55	0.50	0.11
Max. Drawdown	-1.76%	-13.11%	-16.70%	-16.70%	-16.70%	-55.53%
VaR 95 \ 99				-23.9% \ -50.5%		-25.2% \ -50.7%
CVaR 95 \ 99				-39.5% \ -76.9%		-42.7% \ -77.6%

COMPOSITION BY CURRENCIES

- EUR 35.3%
- USD 29.0%
- GBP 13.9%
- JPY 6.9%
- Others 14.8%



COMPOSITION BY COUNTRIES

- US 26.1%
- GB 13.9%
- FR 11.6%
- ES 10.2%
- Others 38.2%



TOP COMPONENTS AS OF 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
ALLETE INC	ALE UN Equity	US	USD	3.52%
IBERDROLA SA	IBE SQ Equity	ES	EUR	2.92%
TERNA SPA	TRN IM Equity	IT	EUR	2.92%
ENEL SPA	ENEL IM Equity	IT	EUR	2.80%
ENGIE SA	ENGI FP Equity	FR	EUR	2.74%
KEPPEL CORP LTD ORD	KEP SP Equity	SG	SGD	2.63%
EMERA INC COM	EMA CT Equity	CA	CAD	2.62%
ENDESA SA	ELE SQ Equity	ES	EUR	2.59%
RED ELECTRICA CORP SA	RED SQ Equity	ES	EUR	2.52%
BANCA GENERALI SPA	BGN IM Equity	IT	EUR	2.43%
SSE PLC	SSE LN Equity	GB	GBp	2.42%
EON SE	EOAN GY Equity	DE	EUR	2.42%
CLP HOLDINGS LTD	2 HK Equity	HK	HKD	2.39%
BOUYGUES SA	EN FP Equity	FR	EUR	2.36%
VINCI SA	DG FP Equity	FR	EUR	2.25%

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