

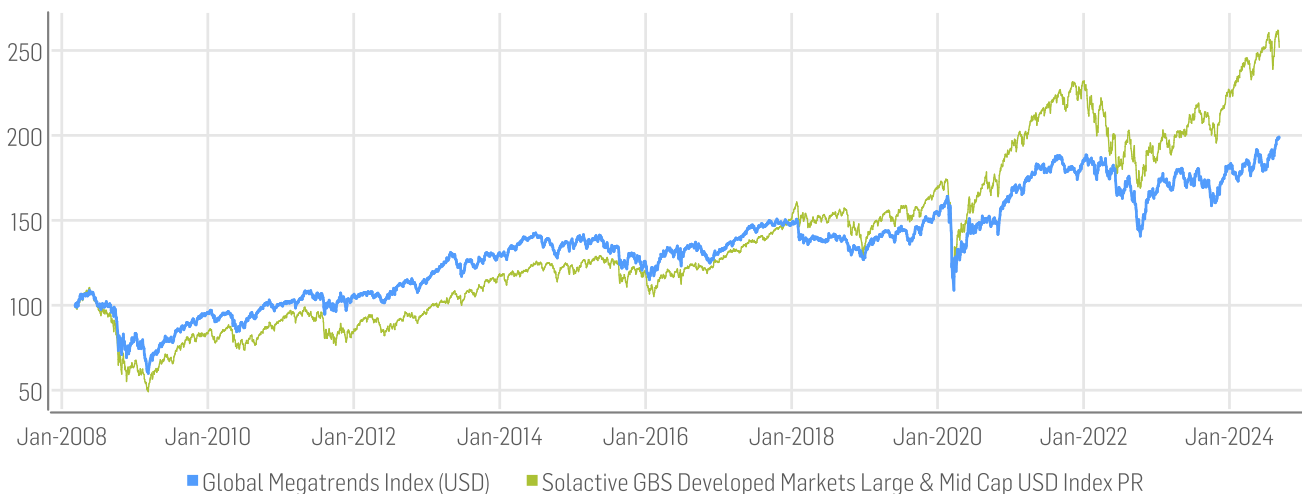
FACTSHEET - AS OF 06-Sep-2024

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	198.58
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

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	5.59%	6.87%	8.45%	15.78%	9.26%	98.58%
Performance (p.a.)						4.25%
Volatility (p.a.)	6.72%	10.65%	10.46%	11.19%	10.21%	14.58%
High	199.07	199.07	199.07	199.07	199.07	199.07
Low	187.88	178.84	176.16	158.54	173.03	59.83
Sharpe Ratio*	13.19	2.40	1.20	0.95	0.82	-0.08
Max. Drawdown	-0.30%	-3.75%	-6.72%	-8.71%	-6.72%	-44.98%
VaR 95 \ 99				-20.0% \ -29.5%		-20.3% \ -40.4%
CVaR 95 \ 99				-25.8% \ -37.2%		-35.3% \ -67.9%

* 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	4.41%	1.24%	4.24%	19.11%	11.16%	151.81%
Performance (p.a.)						5.76%
Volatility (p.a.)	13.42%	13.81%	11.68%	11.00%	11.05%	16.97%
High	1931.30	1931.30	1931.30	1931.30	1931.30	1931.30
Low	1778.71	1762.05	1716.93	1442.07	1642.54	362.28
Sharpe Ratio*	4.76	-0.02	0.30	1.28	1.02	0.02
Max. Drawdown	-3.84%	-8.29%	-8.29%	-8.36%	-8.29%	-55.53%
VaR 95 \ 99				-18.5% \ -28.3%		-25.5% \ -50.7%
CVaR 95 \ 99				-25.8% \ -41.0%		-42.9% \ -77.7%

COMPOSITION BY CURRENCIES

- EUR 37.8%
- USD 31.8%
- GBp 7.5%
- JPY 6.3%
- Others 16.6%



COMPOSITION BY COUNTRIES

- US 26.4%
- FR 12.8%
- ES 8.7%
- GB 7.5%
- Others 44.7%



TOP COMPONENTS AS OF 06-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
FORTIS INC	FTS CT Equity	CA	CAD	2.69%
ENGIE SA	ENGI FP Equity	FR	EUR	2.60%
VINCI SA	DG FP Equity	FR	EUR	2.54%
RED ELECTRICA CORP SA	RED SQ Equity	ES	EUR	2.46%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	2.46%
IBERDROLA SA	IBE SQ Equity	ES	EUR	2.41%
TAKEDA PHARMACEUTICAL	4502 JT Equity	JP	JPY	2.39%
TERNA SPA	TRN IM Equity	IT	EUR	2.38%
EON SE	EOAN GY Equity	DE	EUR	2.37%
POWER ASSETS HOLDINGS LTD	6 HK Equity	HK	HKD	2.33%
ENEL SPA	ENEL IM Equity	IT	EUR	2.32%
BANCA GENERALI SPA	BGN IM Equity	IT	EUR	2.27%
FIRSTENERGY	FE UN Equity	US	USD	2.25%
EMERA INC COM	EMA CT Equity	CA	CAD	2.23%
OGE ENERGY CORP	OGE UN Equity	US	USD	2.19%

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