

FACTSHEET - AS OF 16-Jul-2025

Solactive Global Megatrends Select Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA2AQ5 / SLA2AQ	Base Value / Base Date	100 Points / 07.03.2003
Bloomberg / Reuters	MTRESEL Index / .MTRESEL	Last Price	212.31
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Price Return	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 07.03.2003
Index Members	30		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.92%	4.73%	-8.01%	-0.02%	-7.19%	156.91%
Performance (p.a.)						4.31%
Volatility (p.a.)	10.43%	13.19%	16.03%	13.97%	15.71%	15.50%
High	214.55	217.81	232.74	235.51	232.74	247.61
Low	206.67	199.31	196.08	196.08	196.08	68.48
Sharpe Ratio*	0.94	1.42	-1.09	-0.14	-0.95	0.15
Max. Drawdown	-1.76%	-5.11%	-15.75%	-16.74%	-15.75%	-50.09%
VaR 95 \ 99				-22.1% \ -49.9%		-22.0% \ -45.0%
CVaR 95 \ 99				-38.5% \ -65.0%		-36.8% \ -67.2%

* 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

- USD 58.5%
- EUR 12.4%
- HKD 12.1%
- GBp 10.8%
- Others 6.2%



COMPOSITION BY COUNTRIES

- US 51.8%
- GB 10.8%
- HK 9.6%
- IT 5.2%
- Others 22.5%



TOP COMPONENTS AS OF 16-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
ENEL SPA	ENEL IM Equity	IT	EUR	5.24%
ENDESA SA	ELE SQ Equity	ES	EUR	4.66%
KRAFT HEINZ CO/THE	KHC UW Equity	US	USD	4.61%
PFIZER INC	PFE UN Equity	US	USD	4.40%
NORHLAND POWER INC	NPI CT Equity	CA	CAD	4.21%
HERCULES CAPITAL INC	HTGC UN Equity	US	USD	4.04%
UNITED UTILITIES PLC	UU/ LN Equity	GB	GBp	4.02%
MONDI PLC	MNDI LN Equity	GB	GBp	3.62%
CHINA POWER INTERNATIONAL DEVELOPMENT LTD	2380 HK Equity	HK	HKD	3.62%
CONAGRA BRANDS INC	CAG UN Equity	US	USD	3.59%

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