

# EURO ISTOXX® MEGATRENDS SELECT 30 INDEX

## Index description

The EURO iSTOXX Megatrends Select 30 Index tracks companies that are exposed to a defined set of demographic and technological megatrends that are expected to change the world as we know it. Final index screens select stocks with the lowest volatilities and highest dividend yields.

The index constituents are linked to one or more of the following themes: Infrastructure, Sharing Economy, Industry 4.0, Smart Cities, Housing Construction, Next Generation Telecoms, Millennials, Fintech, Silver Economy. These companies or components of their business lines are positioned to benefit from long-term structural trends as their products and services are necessary to cater the needs of the growing populations and the citizens of the future and are expected to play a key part in addressing the challenges of rapid urbanization and growth consumerism globally. Revere (RBICS) data allow a detailed breakdown of the revenue sources of the eligible companies, helping this index to select companies with substantial exposure to the respective themes.

The index excludes companies that Sustainalytics considers to be non-compliant with the Global Standards Screening and/or involved in controversial weapons.

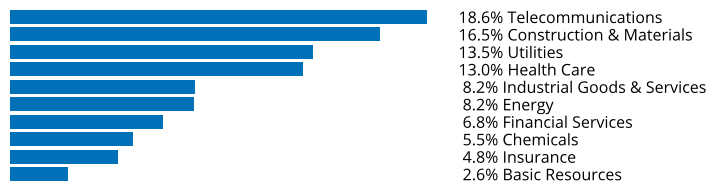
## Key facts

- » Selection of 30 liquid stocks with low volatility and high dividend yield
- » Index allows targeted investment in megatrends that are expected to change the world as we know it.
- » Detailed FactSet Revere data help select companies with a revenue exposure to sectors related and positively affected by these megatrends.
- » Liquidity filter ensures replicability.
- » Companies are Global Standards Screening-compliant and are not involved in Controversial Weapons.

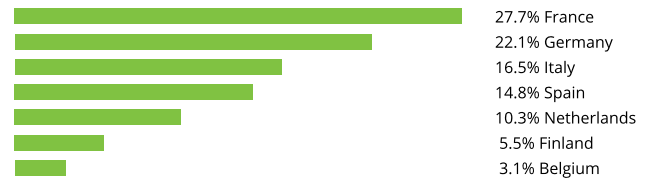
## Descriptive statistics

| Index                                  | Market cap (EUR bn.) |            | Components (EUR bn.) |        |         |          | Component weight (%) |          | Turnover (%)   |
|--|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
|  | Full                 | Free-float | Mean                 | Median | Largest | Smallest | Largest              | Smallest | Last 12 months |
| EURO iSTOXX Megatrends Select 30 Index | N/A                  | 1.0        | 0.0                  | 0.0    | 0.1     | 0.0      | 5.3                  | 2.1      | 106.5          |
| EURO STOXX Select Dividend 30 Index    | N/A                  | 0.9        | 0.0                  | 0.0    | 0.1     | 0.0      | 5.6                  | 1.8      | 30.7           |

## Supersector weighting (top 10)



## Country weighting



## Risk and return figures<sup>1</sup>

| Index returns                          | Return (%)                |      |      |      |       | Annualized return (%)                |     |      |      |      |
|--|---------------------------|------|------|------|-------|--------------------------------------|-----|------|------|------|
|  | Last month                | YTD  | 1Y   | 3Y   | 5Y    | Last month                           | YTD | 1Y   | 3Y   | 5Y   |
| EURO iSTOXX Megatrends Select 30 Index | 2.8                       | 13.8 | 0.6  | 15.8 | 4.6   | N/A                                  | N/A | 0.6  | 5.1  | 0.9  |
| EURO STOXX Select Dividend 30 Index    | 2.0                       | -0.5 | -8.3 | 19.6 | -24.8 | N/A                                  | N/A | -8.4 | 6.2  | -5.6 |
| Index volatility and risk              | Annualized volatility (%) |      |      |      |       | Annualized Sharpe ratio <sup>2</sup> |     |      |      |      |
| EURO iSTOXX Megatrends Select 30 Index | 5.7                       | 11.9 | 14.6 | 15.1 | 16.8  | N/A                                  | N/A | -0.0 | 0.3  | 0.1  |
| EURO STOXX Select Dividend 30 Index    | 6.9                       | 16.6 | 18.1 | 19.8 | 21.4  | N/A                                  | N/A | -0.5 | 0.3  | -0.3 |
| Index to benchmark                     | Correlation               |      |      |      |       | Tracking error (%)                   |     |      |      |      |
| EURO iSTOXX Megatrends Select 30 Index | 0.5                       | 0.9  | 0.9  | 0.9  | 0.9   | 6.3                                  | 7.9 | 8.5  | 10.1 | 9.7  |
| Index to benchmark                     | Beta                      |      |      |      |       | Annualized information ratio         |     |      |      |      |
| EURO iSTOXX Megatrends Select 30 Index | 0.4                       | 0.6  | 0.7  | 0.7  | 0.7   | 1.9                                  | 5.2 | 1.0  | -0.2 | 0.6  |

<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide.

<sup>2</sup> Based on EURIBOR1M

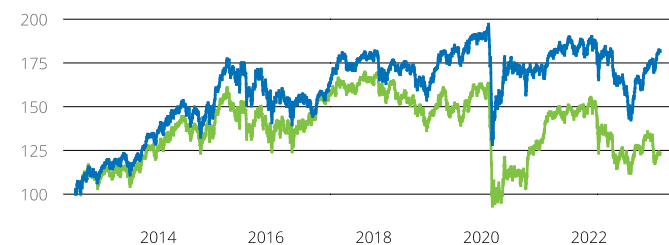
(EUR, price), all data as of Apr. 28, 2023

## ISTOXX INDICES

## EURO ISTOXX® MEGATRENDS SELECT 30 INDEX

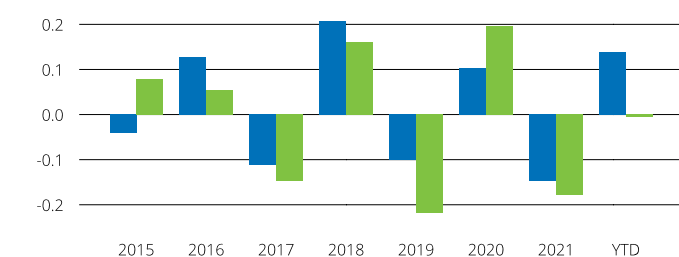
## Fundamentals (for last 12 months)

| Index                                  | Price/earnings<br>incl. negative |           | Price/earnings<br>excl. negative |           | Price/<br>book | Dividend<br>yield (%) <sup>3</sup> | Price/<br>sales | Price/<br>cash flow |
|--|----------------------------------|-----------|----------------------------------|-----------|----------------|------------------------------------|-----------------|---------------------|
|  | Trailing                         | Projected | Trailing                         | Projected | Trailing       | Trailing                           | Trailing        | Trailing            |
| EURO ISTOXX Megatrends Select 30 Index | 15.8                             | 12.6      | 14.8                             | 12.6      | 1.5            | 4.1                                | 0.8             | 0.2                 |
| EURO STOXX Select Dividend 30 Index    | 9.1                              | 8.8       | 9.1                              | 8.8       | 1.0            | 3.7                                | 0.5             | 0.2                 |

Performance and annual returns<sup>4</sup>

— EURO ISTOXX® Megatrends Select 30 Index

— EURO STOXX® Select Dividend 30 Index



■ EURO ISTOXX® Megatrends Select 30 Index

■ EURO STOXX® Select Dividend 30 Index

## Methodology

The index universe is the EURO STOXX® Total Market index. Companies with revenue exposure above 25% to the sectors associated to 9 distinct megatrends (Infrastructure, Sharing Economy, Industry 4.0, Smart Cities, Housing Construction, Next Generation Telecoms, Millennials, Fintech, Silver Economy) are selected. Additional filters are applied to ensure companies engaged in controversial weapons, or non-compliant with the UN Global Compact Principles, are excluded. The eligible companies are ranked based on their volatility; the top 60 companies with the lowest volatility proceed to the next step. All remaining companies are ranked based on their dividend yield; the 30 companies with the highest yields are selected such that country and industry diversification constraints are met.

The index is weighted by the inverse of the selected stocks' volatility, capped at 10% and reviewed quarterly.

## Versions and symbols

| Index            | ISIN         | Symbol    | Bloomberg | Reuters   |
|------------------|--------------|-----------|-----------|-----------|
| Gross Return EUR | CH0563144184 | .IXETRNDG |           | .IXETRNDG |
| Net Return EUR   | CH0563144176 | .IXETRNDN |           | .IXETRNDN |
| Price EUR        | CH0563144168 | .IXETRNDP |           | .IXETRNDP |
| Gross Return USD | CH0563144218 | .IXETRNDU |           | .IXETRNDU |
| Net Return USD   | CH0563144200 | .IXETRNDV |           | .IXETRNDV |
| Price USD        | CH0563144192 | .IXETRNDL |           | .IXETRNDL |

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://www.stoxx.com/data/vendor_codes.html)

## Quick facts

|                          |                               |
|--------------------------|-------------------------------|
| Weighting                | Inverse-volatility weighted   |
| Cap factor               | 0.1                           |
| No. of components        | 30                            |
| Review frequency         | Quarterly                     |
| Calculation/distribution | realtime 15 sec               |
| Calculation hours        | 09:00:00 18:00:00             |
| Base value/base date     | 100 as of Jun. 18, 2012       |
| History                  | Available since Jun. 18, 2012 |
| Inception date           | Aug. 19, 2020                 |

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

## CONTACT DETAILS

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## BACKTESTED PERFORMANCE

This document contains index performance data based on backtesting, i.e. calculations of how the index might have performed prior to launch if it had existed using the same index methodology and based on historical constituents. Backtested performance information is purely hypothetical and is provided in this document solely for information purposes. Backtested performance does not represent actual performance and should not be interpreted as an indication of actual performance.

## CUSTOMIZATION

The index can be used as a basis for the definition of STOXX® Customized Indices, which can be tailored to specific client or mandate needs. STOXX offers customization in almost unlimited forms for example in terms of component selection, weighting schemes and personalized calculation methodologies.

<sup>3</sup> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Jun. 18, 2012 to Apr. 28, 2023

(EUR, price), all data as of Apr. 28, 2023

## EURO ISTOXX® MEGATRENDS SELECT 30 INDEX

Top 10 Components<sup>5</sup>

| <b>Company</b>   | <b>Supersector</b>       | <b>Country</b> | <b>Weight (%)</b> |
|------------------|--------------------------|----------------|-------------------|
| KPN              | Telecommunications       | Netherlands    | 5.30              |
| ORANGE           | Telecommunications       | France         | 4.76              |
| DEUTSCHE TELEKOM | Telecommunications       | Germany        | 4.57              |
| SNAM RETE GAS    | Energy                   | Italy          | 4.17              |
| BOUYGUES         | Construction & Materials | France         | 4.15              |
| DEUTSCHE BOERSE  | Financial Services       | Germany        | 4.11              |
| SANOFI           | Health Care              | France         | 4.03              |
| ENAGAS           | Energy                   | Spain          | 4.00              |
| TELEFONICA       | Telecommunications       | Spain          | 3.95              |
| ENDESA           | Utilities                | Spain          | 3.68              |

<sup>5</sup> Based on the composition as of Apr. 28, 2023

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