

# ISTOXX® GLOBAL MEGATRENDS SELECT 50 INDEX

## Index description

The iSTOXX Global Megatrends Select 50 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. 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 in breach of Global Standards Screening, and those involved with weapons, adult entertainment, gambling, oil & gas, thermal coal, nuclear power and tobacco.

## Key facts

» Selection of 50 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 Revere data help select companies with a revenue exposure to sectors related and positively affected by these megatrends.

» Liquidity filter ensures replicability.

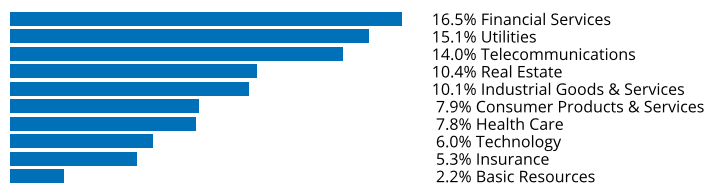
» Companies are Global Standards Screening-compliant and are not involved in Controversial Weapons.

» Product involvement filters are applied.

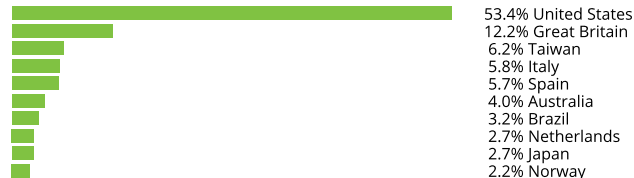
## Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
iSTOXX Global Megatrends Select 50 Index	N/A	1.0	0.0	0.0	0.0	0.0	2.8	1.1	142.7
STOXX Global Select 100 USD Index	N/A	1.0	0.0	0.0	0.0	0.0	1.4	0.7	145.1

## 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
iSTOXX Global Megatrends Select 50 Index	-5.5	0.2	-14.2	-1.1	-12.2	N/A	N/A	-14.3	-0.4	-2.6
STOXX Global Select 100 USD Index	-5.4	-1.3	-10.9	6.1	-14.7	N/A	N/A	-10.9	2.0	-3.2
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Global Megatrends Select 50 Index	10.6	11.8	16.4	14.1	17.1	N/A	N/A	-1.1	-0.1	-0.1
STOXX Global Select 100 USD Index	7.8	8.3	11.3	11.2	14.1	N/A	N/A	-1.2	0.1	-0.2
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Global Megatrends Select 50 Index	0.6	0.5	0.7	0.8	0.8	8.4	10.5	11.0	9.3	9.1
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Global Megatrends Select 50 Index	0.8	0.7	1.1	0.9	1.0	-0.2	0.3	-0.3	-0.3	0.1

<sup>1</sup> For information on data calculation, please refer to [STOXX calculation reference guide](#).

<sup>2</sup> Based on EURIBOR1M

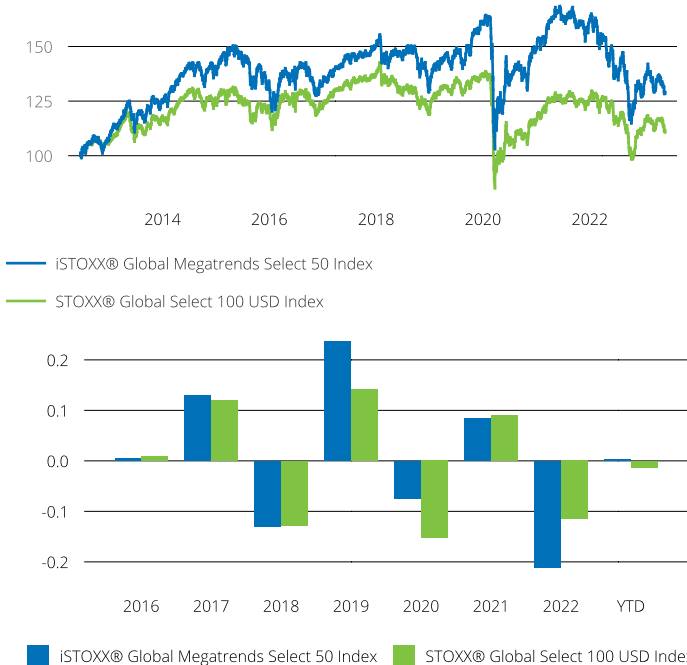
(USD, price), all data as of May 31, 2023

## ISTOXX INDICES

## ISTOXX® GLOBAL MEGATRENDS SELECT 50 INDEX

## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
ISTOXX Global Megatrends Select 50 Index	17.4	13.1	12.9	12.7	1.5	4.3	1.6	0.1
STOXX Global Select 100 USD Index	15.4	13.2	14.7	13.2	1.2	3.8	1.3	0.3

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

## Methodology

The index universe is the STOXX® Global 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 Global Standards Screening, are excluded. Furthermore, companies with involvement in Oil & Gas (conventional and unconventional), Nuclear Power, Tobacco, Alcohol, Gambling and Adult Entertainment are also excluded. The eligible companies are ranked based on their volatility; the top 50% of companies with the lowest volatility proceed to the next step. All remaining companies are ranked based on their dividend yield; the 50 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	CH0520503258	IXGTRNDG		.IXGTRNDG
Net Return EUR	CH0520503241	IXGTRNDN		.IXGTRNDN
Price EUR	CH0520503233	IXGTRNDP	IXGTRNDP INDEX	.IXGTRNDP
Gross Return USD	CH0520503282	IXGTRNDU		.IXGTRNDU
Net Return USD	CH0520503274	IXGTRNDV		.IXGTRNDV
Price USD	CH0520503266	IXGTRNDL	IXGTRNDL INDEX	.IXGTRNDL

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	50
Review frequency	Quarterly
Calculation/distribution	realtime 15 sec
Calculation hours	00:00:00 22:00:00
Base value/base date	100 as of Jun. 18, 2012
History	Available from Jun. 18, 2012
Inception date	Jan. 29, 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 May 31, 2023

(USD, price), all data as of May 31, 2023

## ISTOXX® GLOBAL MEGATRENDS SELECT 50 INDEX

Top 10 Components<sup>5</sup>

Company	Supersector	Country	Weight (%)
Amgen Inc.	Health Care	United States	2.84
TELEFONICA	Telecommunications	Spain	2.84
RED ELECTRICA CORPORATION	Utilities	Spain	2.82
Sumitomo Forestry Co. Ltd.	Consumer Products & Services	Japan	2.67
AVANGRID	Utilities	United States	2.60
MEDTRONIC PLC	Health Care	United States	2.59
Verizon Communications Inc.	Telecommunications	United States	2.57
ABBVIE	Health Care	United States	2.42
Eversource Energy	Utilities	United States	2.39
UNITED UTILITIES GRP	Utilities	Great Britain	2.35

<sup>5</sup> Based on the composition as of May 31, 2023