

EURO ISTOXX® MEGATRENDS SELECT 30 NR DECREMENT 3% INDEX

Index description

The EURO iSTOXX Megatrends Select 30 NR Decrement 3% Index replicates the performance of the net return version of the EURO iSTOXX Megatrends Select 30 Index assuming a constant 3% performance deduction per annum. The performance deduction accrues constantly on a daily basis.

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.

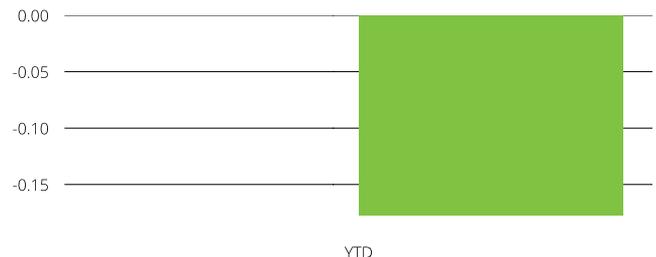
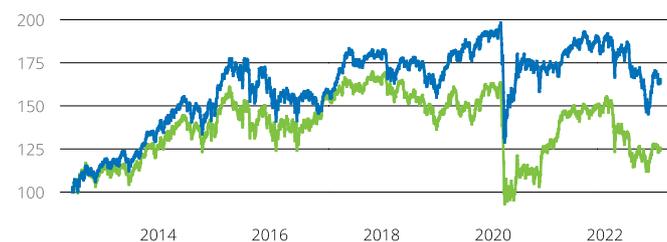
Key facts

- » 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.
- » Decrement to enforce stable dividend that enhances the pricing of the underlying product

Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO iSTOXX Megatrends Select 30 NR Decrement 3% Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
EURO STOXX Select Dividend 30 Index	-2.1	-17.7	-17.7	-23.0	-23.8	N/A	N/A	-17.9	-8.4	-5.4
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
EURO iSTOXX Megatrends Select 30 NR Decrement 3% Index	0.0	0.0	0.0	0.0	0.0	N/A	N/A	0.0	0.0	0.0
EURO STOXX Select Dividend 30 Index	13.6	21.1	21.1	25.4	21.2	N/A	N/A	-0.9	-0.3	-0.2
Index to benchmark	Correlation					Tracking error (%)				
EURO iSTOXX Megatrends Select 30 NR Decrement 3% Index	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Index to benchmark	Beta					Annualized information ratio				
EURO iSTOXX Megatrends Select 30 NR Decrement 3% Index	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0

Performance and annual returns³



— EURO iSTOXX® Megatrends Select 30 NR Decrement 3% Index
 — EURO STOXX® Select Dividend 30 Index

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 ■ EURO STOXX® Select Dividend 30 Index

¹ For information on data calculation, please refer to STOXX calculation reference guide.

² Based on EURIBOR1M

³ STOXX data from Jun. 18, 2012 to Dec. 30, 2022

(EUR, price), all data as of Dec. 30, 2022

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Methodology

The index components and weights exactly match those of the base index, the EURO iSTOXX Megatrends Select 30 Index. It replicates the performance of the net return version of the base index assuming a constant 3% performance deduction per annum. The performance deduction accrues constantly on a daily basis. All changes and adjustments to the base index are reflected in the decrement index.

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	1000 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.

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Price	EUR	CH0564133905	IXETRND3	IXETRND3 INDEX .IXETRND3

Complete list available here: www.stoxx.com/data/vendor_codes.html

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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.

