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.

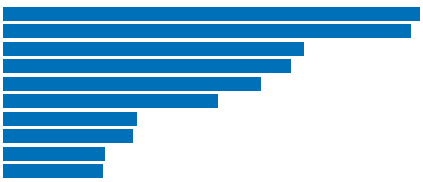
»Liquidity filter ensures replicability.

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

Descriptive statistics

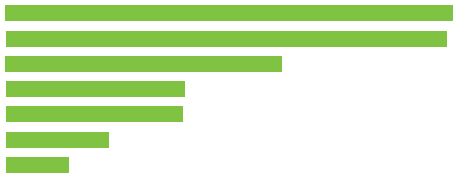
Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
EURO iSTOXX Megatrends Select 30 Index	N/A	1.0	0.0	0.0	0.1	0.0	5.3	1.8	102.4
EURO STOXX Select Dividend 30 Index	N/A	0.9	0.0	0.0	0.1	0.0	7.6	0.8	18.1

Supersector weighting (top 10)



17.4% Construction & Materials
17.0% Telecommunications
12.6% Utilities
12.0% Health Care
10.8% Energy
9.0% Industrial Goods & Services
5.6% Insurance
5.4% Chemicals
4.3% Financial Services
4.2% Technology

Country weighting



26.6% France
26.2% Germany
16.4% Italy
10.6% Netherlands
10.5% Spain
6.1% Finland
3.7% Belgium

Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO iSTOXX Megatrends Select 30 Index	8.7	-24.5	-24.3	-17.1	-10.0	N/A	N/A	-24.4	-6.1	-2.1
EURO STOXX Select Dividend 30 Index	8.9	-25.7	-25.2	-19.4	-20.3	N/A	N/A	-25.2	-7.0	-4.5
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
EURO iSTOXX Megatrends Select 30 Index	26.8	23.5	22.1	22.2	19.0	N/A	N/A	-1.3	-0.3	-0.1
EURO STOXX Select Dividend 30 Index	25.0	28.4	26.6	27.8	23.2	N/A	N/A	-1.2	-0.2	-0.2
Index to benchmark	**Correlation**					**Tracking error (%)**				
EURO iSTOXX Megatrends Select 30 Index	0.9	1.0	1.0	0.9	0.9	8.9	9.4	8.9	11.4	9.5
Index to benchmark	**Beta**					**Annualized information ratio**				
EURO iSTOXX Megatrends Select 30 Index	1.0	0.8	0.8	0.7	0.8	-0.2	0.0	-0.0	-0.1	0.1

[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on EURIBOR1M

(USD, gross return), all data as of Oct. 31, 2022

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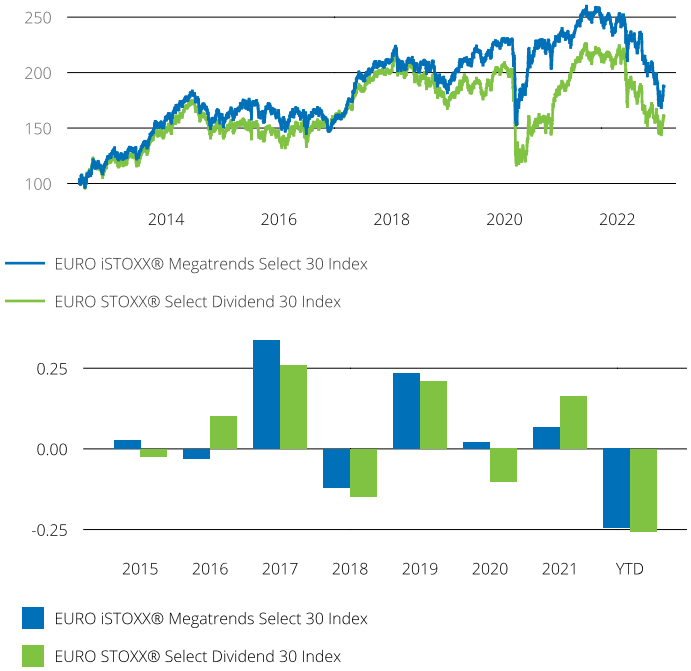
Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) [3]	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
EURO iSTOXX Megatrends Select 30 Index	10.6	10.7	10.6	10.7	1.3	3.6	0.7	12.1
EURO STOXX Select Dividend 30 Index	12.0	12.0	7.5	8.2	0.8	4.2	0.5	7.8

Performance and annual returns[4]



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

Quick facts

Weighting	Inverse-volatility weighted
Cap factor	0.1
No. of components	30
Review frequency	Quarterly
Calculation/distribution	dayend
Calculation hours	18:00:00 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
STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | https://qontigo.com/support/

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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.

[3] gr. div. yield is calculated as gr. return index return minus price index return
[4] STOXX data from Jun. 18, 2012 to Oct. 31, 2022

(USD, gross return), all data as of Oct. 31, 2022

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
ORANGE	Telecommunications	France	5.32
KPN	Telecommunications	Netherlands	5.04
BOUYGUES	Construction & Materials	France	4.76
SNAM RETE GAS	Energy	Italy	4.34
DEUTSCHE BOERSE	Financial Services	Germany	4.26
SAP	Technology	Germany	4.16
EIFFAGE	Construction & Materials	France	3.81
UCB	Health Care	Belgium	3.72
TELEFONICA	Telecommunications	Spain	3.65
ENDESA	Utilities	Spain	3.52

[5] Based on the composition as of Oct. 31, 2022