

FACTSHEET - AS OF 26-Apr-2024

Solactive K Thematic Millennials Index GTR

DESCRIPTION

Solactive K Thematic Millennials Index GTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOFEX7 / SLOFEX	Base Value / Base Date	100 Points / 31.03.2016
Bloomberg / Reuters	/ .SOKMILLT	Last Price	445.56
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	TR	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 31.03.2016
Index Members	2		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.10%	2.10%	23.61%	24.34%	6.70%	345.56%
Performance (p.a.)						20.34%
Volatility (p.a.)	12.72%	12.75%	11.64%	12.76%	12.37%	19.79%
High	457.04	460.76	460.76	460.76	460.76	460.76
Low	432.97	432.97	362.31	355.20	407.07	96.03
Sharpe Ratio*	-2.10	0.38	4.28	1.63	1.46	0.83
Max. Drawdown	-5.27%	-6.03%	-6.03%	-8.75%	-6.03%	-34.06%
VaR 95 \ 99				-21.8% \ -29.3%		-29.8% \ -59.1%
CVaR 95 \ 99				-25.3% \ -30.5%		-48.4% \ -82.8%

* 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).

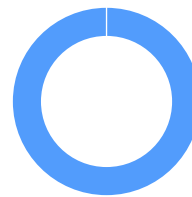
COMPOSITION BY CURRENCIES

• EUR 100.0%



COMPOSITION BY COUNTRIES

• SO 100.0%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SOLACTIVE K THEMATIC MILLENIALS US INDEX GTR		SO	EUR	50.35%
SOLACTIVE K THEMATIC MILLENIALS EU INDEX GTR		SO	EUR	49.65%

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