

# FACTSHEET - AS OF 26-Apr-2024

## Solactive K Thematic Millenials 5% AR Index

### DESCRIPTION

Solactive K Thematic Millenials 5% AR Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOFEY5 / SLOFEY	Base Value / Base Date	100 Points / 31.03.2016
Bloomberg / Reuters	SOKMILLE Index/ .SOKMILLE	Last Price	289.69
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	NTR AR	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		

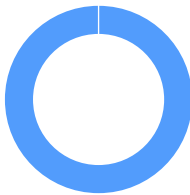
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.50%	0.79%	20.47%	18.04%	4.89%	189.69%
Performance (p.a.)						14.09%
Volatility (p.a.)	12.73%	12.75%	11.64%	12.76%	12.37%	19.80%
High	298.17	301.90	301.90	301.90	301.90	317.91
Low	281.77	281.77	241.60	240.47	268.95	95.22
Sharpe Ratio*	-2.39	-0.05	3.61	1.13	0.96	0.51
Max. Drawdown	-5.50%	-6.67%	-6.67%	-9.90%	-6.67%	-36.07%
VaR 95 \ 99				-22.3% \ -29.5%		-30.3% \ -59.2%
CVaR 95 \ 99				-25.5% \ -30.8%		-48.7% \ -83.2%

\* 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).

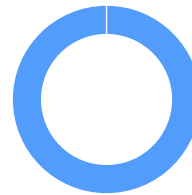
## COMPOSITION BY CURRENCIES

• 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 5% AR INDEX		SO	EUR	50.36%
SOLACTIVE K THEMATIC MILLENIALS EU 5% AR INDEX		SO	EUR	49.64%

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