

# FACTSHEET - AS OF 25-Apr-2024

## Solactive Millennials Index NTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                  |                        |   |
|---------------------|------------------|------------------------|---|
| ISIN / WKN          | DE000SLA9808     | Base Value / Base Date | 100 Points / 13.07.2012                     |
| Bloomberg / Reuters | - / .SOLMILNN    | Last Price             | 388.09                                      |
| Index Calculator    | Solactive AG     | Dividends              | Reinvested (Total Return Index)             |
| Index Type          | Net Total Return | Calculation            | 1:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency      | USD              | History                | Available daily back to 13.07.2012          |
| Index Members       | 60               |                        |   |

## STATISTICS

| USD                | 30D    | 90D    | 180D   | 360D            | YTD    | Since Inception |
|--------------------|--------|--------|--------|-----------------|--------|-----------------|
| Performance        | -3.44% | 4.92%  | 24.36% | 9.97%           | 3.50%  | 288.09%         |
| Performance (p.a.) |        |        |        |                 |        | 12.20%          |
| Volatility (p.a.)  | 13.87% | 14.02% | 14.68% | 15.87%          | 14.23% | 18.60%          |
| High               | 406.41 | 407.93 | 407.93 | 407.93          | 407.93 | 621.88          |
| Low                | 379.27 | 364.77 | 314.81 | 312.08          | 357.23 | 95.65           |
| Sharpe Ratio*      | -2.88  | 1.16   | 3.43   | 0.30            | 0.42   | 0.37            |
| Max. Drawdown      | -6.68% | -7.03% | -7.03% | -16.53%         | -7.03% | -56.53%         |
| VaR 95 \ 99        |        |        |        | -25.9% \ -34.2% |        | -29.7% \ -51.3% |
| CVaR 95 \ 99       |        |        |        | -32.1% \ -41.6% |        | -44.3% \ -72.6% |

\* 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).

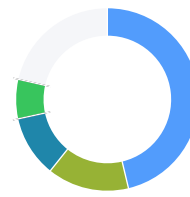
## COMPOSITION BY CURRENCIES

- USD 56.6%
- EUR 15.1%
- JPY 14.5%
- HKD 7.1%
- Others 6.8%



## COMPOSITION BY COUNTRIES

- US 46.3%
- JP 14.5%
- KY 10.9%
- DE 7.0%
- Others 21.5%



## TOP COMPONENTS AS OF 25-Apr-2024

| Company                 | Ticker         | Country | Currency | Index Weight (%) |
|-------------------------|----------------|---------|----------|------------------|
| SEA LTD                 | SE UN Equity   | KY      | USD      | 1.98%            |
| ADIDAS AG               | ADS GY Equity  | DE      | EUR      | 1.95%            |
| MEITUAN                 | 3690 HK Equity | KY      | HKD      | 1.83%            |
| PINDUODUO INC           | PDD UW Equity  | KY      | USD      | 1.83%            |
| COUPANG INC             | CPNG UN Equity | US      | USD      | 1.82%            |
| LULULEMON ATHLETICA INC | LULU UW Equity | US      | USD      | 1.80%            |
| COLUMBIA SPORTSWEAR CO  | COLM UW Equity | US      | USD      | 1.77%            |
| PROSUS NV               | PRX NA Equity  | NL      | EUR      | 1.77%            |
| PUMA SE                 | PUM GY Equity  | DE      | EUR      | 1.76%            |
| LI NING CO LTD          | 2331 HK Equity | KY      | HKD      | 1.76%            |

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