

FACTSHEET - AS OF 26-Apr-2024

Solactive Millennials Index TR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA9816	Base Value / Base Date	100 Points / 13.07.2012
Bloomberg / Reuters	- / .SOLMILNT	Last Price	400.08
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	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		

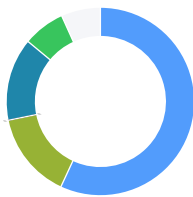
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.64%	6.04%	25.74%	12.75%	4.62%	300.08%
Performance (p.a.)						12.48%
Volatility (p.a.)	14.34%	14.12%	14.67%	15.89%	14.25%	18.60%
High	414.69	416.18	416.18	416.18	416.18	631.33
Low	387.02	372.06	320.97	318.19	364.38	95.65
Sharpe Ratio*	-2.31	1.53	3.67	0.48	0.67	0.39
Max. Drawdown	-6.67%	-7.01%	-7.01%	-16.48%	-7.01%	-56.43%
VaR 95 \ 99				-25.9% \ -34.0%		-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 56.9%
- EUR 14.9%
- JPY 14.2%
- HKD 7.2%
- Others 6.8%



COMPOSITION BY COUNTRIES

- US 46.5%
- JP 14.2%
- KY 11.0%
- DE 6.7%
- Others 21.5%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
ADIDAS AG	ADS GY Equity	DE	EUR	1.96%
SEA LTD	SE UN Equity	KY	USD	1.96%
MEITUAN	3690 HK Equity	KY	HKD	1.88%
PINDUODUO INC	PDD UW Equity	KY	USD	1.86%
LI NING CO LTD	2331 HK Equity	KY	HKD	1.85%
ABERCROMBIE & FITCH CO	ANF UN Equity	US	USD	1.81%
PUMA SE	PUM GY Equity	DE	EUR	1.80%
LULULEMON ATHLETICA INC	LULU UW Equity	US	USD	1.80%
PROSUS NV	PRX NA Equity	NL	EUR	1.79%
COUPANG INC	CPNG UN Equity	US	USD	1.79%

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