THEME INDICES
STOXX® GLOBAL MILLENNIALS INDEX

Index description

The STOXX Global Millennials Index is comprised of companies that stand to benefit from the rising spending power of the millennial generation. These businesses primarily use technology and have come up with innovative concepts like the sharing economy to cater to the needs of the more tech-savvy and value-driven millennials. As the income of the millennial generation stands to increase, these companies are well positioned to benefit from this long-term trend.

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 millennials trend.

Furthermore, the index excludes companies identified as non-compliant based on Sustainalytics Global Standards Screening assessment or to be involved with controversial weapons.

Key facts

»Index allows targeted investment in companies that benefit from the rising spending power of the millennial generation

»Detailed Revere data helps select companies with a revenue exposure above 50% to the identified sectors that cater towards' millennials needs
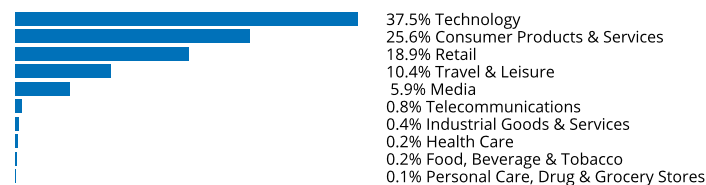
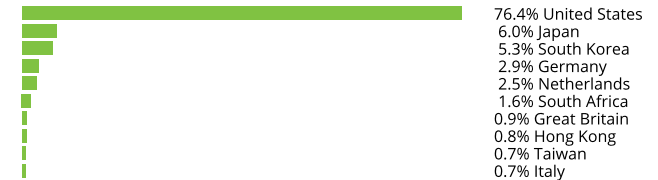»Liquidity filter ensures replicability

»Index integrates ESG considerations

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
STOXX Global Millennials Index	N/A	11.3	0.1	0.0	0.9	0.0	8.3	0.0	21.1
STOXX Developed and Emerging Markets Total Market Index	84,854.7	71,748.1	6.5	0.7	2,903.0	0.0	4.0	0.0	2.5

Supersector weighting (top 10)

37.5% Technology
25.6% Consumer Products & Services
18.9% Retail
10.4% Travel & Leisure
5.9% Media
0.8% Telecommunications
0.4% Industrial Goods & Services
0.2% Health Care
0.2% Food, Beverage & Tobacco
0.1% Personal Care, Drug & Grocery Stores

Country weighting

76.4% United States
6.0% Japan
5.3% South Korea
2.9% Germany
2.5% Netherlands
1.6% South Africa
0.9% Great Britain
0.8% Hong Kong
0.7% Taiwan
0.7% Italy

Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Millennials Index	6.9	31.9	33.2	17.0	40.7	N/A	N/A	33.5	5.4	7.1
STOXX Developed and Emerging Markets Total Market Index	5.9	14.0	17.7	39.9	49.2	N/A	N/A	17.9	11.9	8.4
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio[2]				
STOXX Global Millennials Index	14.5	19.0	25.3	24.4	24.2	N/A	N/A	1.0	0.2	0.3
STOXX Developed and Emerging Markets Total Market Index	10.4	11.5	15.8	15.0	17.6	N/A	N/A	0.9	0.8	0.5
Index to benchmark	Correlation					Tracking error (%)				
STOXX Global Millennials Index	0.8	0.8	0.9	0.9	0.9	9.2	11.3	13.2	13.6	12.5
Index to benchmark	Beta					Annualized information ratio				
STOXX Global Millennials Index	1.2	1.4	1.4	1.4	1.2	1.2	2.7	1.0	-0.4	-0.0

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

(USD, gross return), all data as of Jun. 30, 2023

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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
STOXX Global Millennials Index	-14.2	32.3	28.3	27.0	5.4	0.7	2.7	29.4
STOXX Developed and Emerging Markets Total Market Index	-0.9	15.2	13.9	14.5	0.2	2.6	1.3	0.4

Performance and annual returns[4]
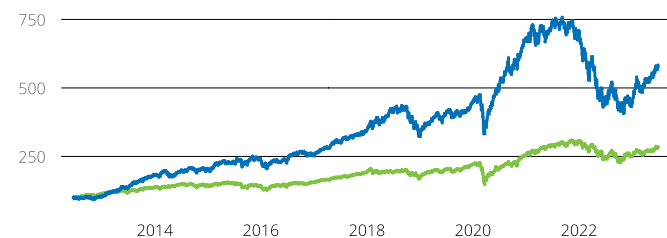
— STOXX® Global Millennials Index

— STOXX® Developed and Emerging Markets Total Market Index
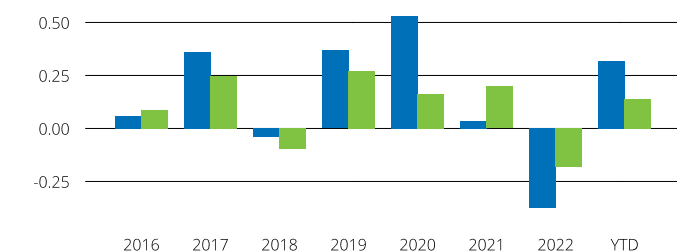
■ STOXX® Global Millennials Index

■ STOXX® Developed and Emerging Markets Total Market Index

Methodology

The parent index is the STOXX® Developed and Emerging Markets Total Market Index. The index applies two screens. In a first step, only stocks with a 3-month median daily trading volume (MDTV) greater than EUR 1,000,000 are included. In a second step, only companies with revenue exposure of more than 50% to the sectors associated with the theme are selected. Companies that Sustainalytics deems to be in breach of the Sustainalytics Global Standards Screening assessment or to be involved with controversial weapons are excluded.

The index is weighted proportionally to the free-float market capitalization of the selected stocks multiplied by their aggregate revenue exposure to themes. Weights are capped according to the following constraints: the sum of all weights above 4.5% should not exceed 35%, and no single weight should exceed 8%.

The index composition is reviewed annually and rebalanced quarterly.

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH0462846186	STXMLNGR	STXMLNGR INDEX	.STXMLNGR
Net Return	EUR	CH0462845923	STXMLNR		.STXMLNR
Price	EUR	CH0462846095	STXMLNP	STXMLNP INDEX	.STXMLNP
Gross Return	USD	CH0462845972	STXMLNGV	STXMLNGV INDEX	.STXMLNGV
Net Return	USD	CH0462846160	STXMLNV	STXMLNV INDEX	.STXMLNV
Price	USD	CH0462845998	STXMLNL		.STXMLNL

Complete list available here: www.stoxx.com/data/vendor_codes.html

Quick facts

Weighting	Weights are determined proportionally to market cap times the
Cap factor	Sum of weights above 4.5% not to exceed 35%. No single weight to
No. of components	Variable
Review frequency	Components are reviewed annually, weighting factors are
Calculation/distribution	realtime 15 sec
Calculation hours	00:00:00 22:00:00
Base value/base date	100 as of Jun. 18, 2012
History	Available as of Jun. 18, 2012
Inception date	Feb. 20, 2019

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

[3] gr. div. yield is calculated as gr. return index return minus price index return
[4] STOXX data from Jun. 18, 2012 to Jun. 30, 2023

(USD, gross return), all data as of Jun. 30, 2023

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
META PLATFORMS CLASS A	Technology	United States	8.29
Apple Inc.	Technology	United States	8.21
Amazon.com Inc.	Retail	United States	8.02
ALPHABET CLASS C	Technology	United States	7.54
TJX Cos.	Retail	United States	4.69
Netflix Inc.	Media	United States	4.63
Nike Inc. Cl B	Consumer Products & Services	United States	4.39
BOOKING HOLDINGS	Travel & Leisure	United States	4.38
Samsung Electronics Co Ltd	Technology	South Korea	4.33
Activision Blizzard Inc.	Consumer Products & Services	United States	3.03

[5] Based on the composition as of Jun. 30, 2023