

# 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

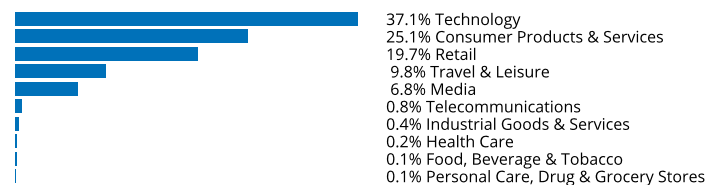
»Liquidity filter ensures replicability

»Index integrates ESG considerations

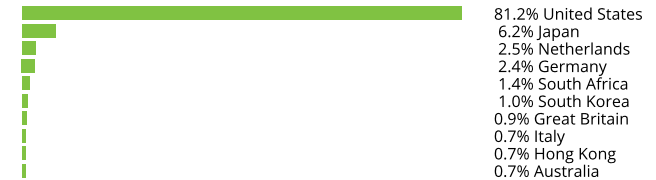
## Descriptive statistics

| 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                  | 11.7       | 0.1                  | 0.0    | 1.2     | 0.0      | 10.5                 | 0.0      | 19.6           |
| STOXX Developed and Emerging Markets Total Market Index | 80,541.0             | 67,975.2   | 6.2                  | 0.7    | 2,655.1 | 0.0      | 3.9                  | 0.0      | 2.8            |

## Supersector weighting (top 10)



## Country weighting



## Risk and return figures<sup>1</sup>

| Index returns   | Return (%)                |      |      |      |      | Annualized return (%)                |      |      |      |      |
|---|---------------------------|------|------|------|------|--------------------------------------|------|------|------|------|
|   | Last month                | YTD  | 1Y   | 3Y   | 5Y   | Last month                           | YTD  | 1Y   | 3Y   | 5Y   |
| STOXX Global Millennials Index                          | 1.7                       | 23.4 | 11.3 | 16.1 | 35.1 | N/A                                  | N/A  | 11.4 | 5.1  | 6.3  |
| STOXX Developed and Emerging Markets Total Market Index | -0.9                      | 7.7  | 1.3  | 36.1 | 40.1 | N/A                                  | N/A  | 1.3  | 10.9 | 7.1  |
| Index volatility and risk                               | Annualized volatility (%) |      |      |      |      | Annualized Sharpe ratio <sup>2</sup> |      |      |      |      |
| STOXX Global Millennials Index                          | 14.0                      | 19.9 | 27.4 | 24.6 | 24.2 | N/A                                  | N/A  | 0.3  | 0.2  | 0.3  |
| STOXX Developed and Emerging Markets Total Market Index | 10.2                      | 11.8 | 17.1 | 15.5 | 17.6 | N/A                                  | N/A  | -0.1 | 0.7  | 0.4  |
| Index to benchmark                                      | Correlation               |      |      |      |      | Tracking error (%)                   |      |      |      |      |
| STOXX Global Millennials Index                          | 0.8                       | 0.8  | 0.9  | 0.9  | 0.9  | 8.7                                  | 11.7 | 14.0 | 13.6 | 12.5 |
| Index to benchmark                                      | Beta                      |      |      |      |      | Annualized information ratio         |      |      |      |      |
| STOXX Global Millennials Index                          | 1.1                       | 1.4  | 1.5  | 1.4  | 1.2  | 3.4                                  | 2.9  | 0.8  | -0.3 | -0.0 |

<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide.

<sup>2</sup> Based on EURIBOR1M

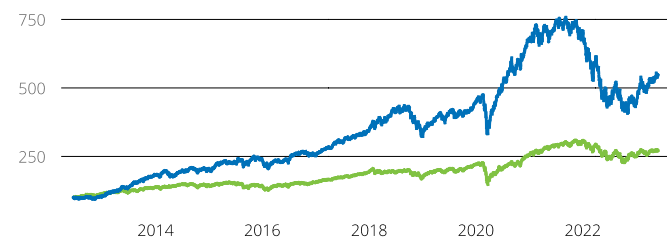
(USD, gross return), all data as of May 31, 2023

## THEME INDICES

## STOXX® GLOBAL MILLENNIALS INDEX

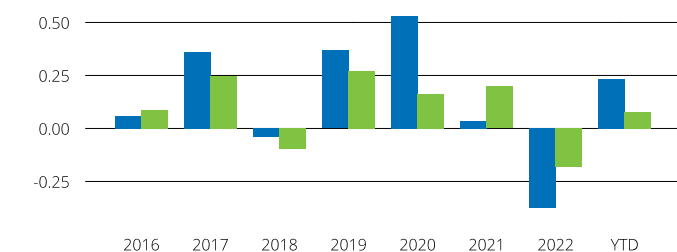
## Fundamentals (for last 12 months)

| Index   | Price/earnings<br>incl. negative |           | Price/earnings<br>excl. negative |           | Price/<br>book | Dividend<br>yield (%) <sup>3</sup> | Price/<br>sales | Price/<br>cash flow |
|---|----------------------------------|-----------|----------------------------------|-----------|----------------|------------------------------------|-----------------|---------------------|
|   | Trailing                         | Projected | Trailing                         | Projected | Trailing       | Trailing                           | Trailing        | Trailing            |
| STOXX Global Millennials Index                          | -12.9                            | 30.4      | 30.8                             | 25.5      | 5.8            | 0.6                                | 2.8             | 31.0                |
| STOXX Developed and Emerging Markets Total Market Index | -0.8                             | 16.8      | 16.8                             | 15.9      | 0.1            | 2.3                                | 1.4             | 5.3                 |

Performance and annual returns<sup>4</sup>

— 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](http://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. |  |

## CONTACT DETAILS

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## BACKTESTED PERFORMANCE

This document contains index performance data based on backtesting, i.e. calculations of how the index might have performed prior to launch if it had existed using the same index methodology and based on historical constituents. Backtested performance information is purely hypothetical and is provided in this document solely for information purposes. Backtested performance does not represent actual performance and should not be interpreted as an indication of actual performance.

## CUSTOMIZATION

The index can be used as a basis for the definition of STOXX® Customized Indices, which can be tailored to specific client or mandate needs. STOXX offers customization in almost unlimited forms for example in terms of component selection, weighting schemes and personalized calculation methodologies.

<sup>3</sup> gr. div. yield is calculated as gr. return index return minus price index return

<sup>4</sup> STOXX data from Jun. 18, 2012 to May 31, 2023

(USD, gross return), all data as of May 31, 2023

## STOXX® GLOBAL MILLENNIALS INDEX

Top 10 Components<sup>5</sup>

| <b>Company</b>           | <b>Supersector</b>           | <b>Country</b> | <b>Weight (%)</b> |
|--------------------------|------------------------------|----------------|-------------------|
| META PLATFORMS CLASS A   | Technology                   | United States  | 10.51             |
| ALPHABET CLASS C         | Technology                   | United States  | 9.60              |
| Amazon.com Inc.          | Retail                       | United States  | 9.43              |
| Apple Inc.               | Technology                   | United States  | 8.49              |
| Netflix Inc.             | Media                        | United States  | 5.38              |
| TJX Cos.                 | Retail                       | United States  | 4.16              |
| BOOKING HOLDINGS         | Travel & Leisure             | United States  | 4.06              |
| Nike Inc. Cl B           | Consumer Products & Services | United States  | 3.62              |
| Activision Blizzard Inc. | Consumer Products & Services | United States  | 3.01              |
| Nintendo Co. Ltd.        | Consumer Products & Services | Japan          | 2.58              |

<sup>5</sup> Based on the composition as of May 31, 2023

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