

Press Release

Solactive drives innovative index development with cutting-edge Emotional Data Intelligence Index, serving as the underlying for UBS Index Certificate

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Solactive is pleased to announce the development of yet another innovative index utilizing alternative data sources. The next index deployed by the German Index Provider is labeled **Solactive Europe Big Data Sentiment Index** and features a unique approach of using **emotional data**. The **proprietary algorithm** mines user-generated information from Social Media platforms, delivering the primary dataset of this particular index.

Social Media data is a valuable source of information. A study from British Stanford University found that, after analyzing users' behavior on Social Media platforms, computers are superior to the users' close family & friends in judging character traits. To harvest information on financial data, Solactive teamed up with Stockpulse GmbH (StockPulse), which is a pioneer in emotional data intelligence, specialized in the data mining of publicly available online sources predominantly concerned with discussions about financial markets. The company parses and evaluates Social Media conversations via machine learning algorithms, supplying consistent data that allows Solactive to forge innovative indices.

The index operates as the underlying for an Open-End Index Certificate by Swiss banking leviathan UBS, enabling sophisticated investors to participate in European stocks that exhibit a strongly positive score on overall communication in Social Media and newspapers. Besides a positive record, potential index constituents need to have an average daily value traded of a minimum of € 3 m over the course of the three previous months to receive eligibility for inclusion in the index. As starting universe for the **Solactive Europe Big Data Sentiment Index** serves the **Solactive Europe Total Market 675 Index**, whose constituents are filtered via StockPulse's data mining algorithm.

"We have dedicated ourselves to find advanced and disruptive ways to detect superior performance potential, which is cloaked deeply in the sheer endless maze of information that online users generate every day", says Timo Pfeiffer, Head of Research at Solactive. He continues: "We make use of existing algorithms, which parse data and extract an essence that allows us to develop innovative index concepts with an added value. It is a genuinely exciting approach."

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Stefan Nann, CEO of StockPulse comments: *"We are pleased to have found a strong partner in Solactive, which consolidates our valuable sentiment data into consistent indices, making our data indirectly accessible to a broad mass of investors".* He adds: *"Scientific studies and numerous practical applications that we have developed for our clients such as hedge funds, financial service providers or publishers have impressively shown that the complex analysis of emotional data delivers clear alpha for investors".*

The UBS Open End Index Certificate on the **Solactive Europe Big Data Sentiment Index** is listed at Börse Frankfurt and Börse Stuttgart.

For further information, please visit: www.solactive.com

Note to editors

About Solactive

Solactive AG is an innovative index provider that focuses on the development, calculation and distribution of tailor-made indices across all asset classes. As at January 2019, Solactive AG served approximately 400 clients in Europe, America and Asia, with approximately USD 200 billion invested in products linked to indices calculated by the company globally, primarily via 380 exchange-traded funds from a number of well-known providers. Solactive AG was established in 2007 and is headquartered in Frankfurt.

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About StockPulse:

StockPulse is a pioneer in the field of emotional data intelligence for financial markets. Proprietary software analyzes communication on financial topics in publicly accessible social media and news sources. It evaluates millions of opinions and news articles every day and shows at a glance, how much and in what kind of mood people discuss about financial markets. Using latest Big Data and machine learning technologies, communication on stocks, indices, commodities, forex and major market events is monitored and evaluated in real-time around the clock. Text analysis is done in three languages: English, German and Chinese. Moreover, the software automatically generates Long / Short-signals for different asset classes. Currently, the StockPulse database contains historical data for more than eight years, which enables comprehensive and significant back testing.

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