

FACTSHEET - AS OF 01-Apr-2024

Solactive Germany Big Data Sentiment Index NTR

DESCRIPTION

The Solactive Germany Big Data Sentiment Index NTR aims to track securities, which are selected based on sentiment data. The data is collected, analyzed and converted into trading signals for individual securities, based on AI technology. Securities which have shown a significant pattern within the analyzed period, are included in the index.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOADZ5 / SLOADZ	Base Value / Base Date	100 Points / 21.09.2012
Bloomberg / Reuters	SOLGBDX Index/ .SOLGBDX	Last Price	349.84
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 6:00 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 21.09.2012
Index Members	29		

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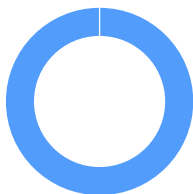
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	4.95%	8.32%	19.22%	2.76%	7.64%	249.84%
Performance (p.a.)						11.48%
Volatility (p.a.)	7.64%	11.12%	12.40%	13.06%	10.95%	17.34%
High	350.34	350.34	350.34	355.37	350.34	427.65
Low	333.31	311.73	283.82	283.82	311.73	97.42
Sharpe Ratio*	9.98	3.09	3.14	-0.08	2.67	0.44
Max. Drawdown	-0.61%	-3.48%	-5.37%	-20.13%	-4.09%	-37.92%
VaR 95 \ 99				-21.2% \ -34.0%		-28.4% \ -48.1%
CVaR 95 \ 99				-29.7% \ -38.6%		-40.8% \ -63.8%

* 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).

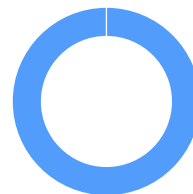
COMPOSITION BY CURRENCIES

• EUR 100.0%



COMPOSITION BY COUNTRIES

• DE 100.0%



TOP COMPONENTS AS OF 01-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NEMETSCHEK SE	NEM GY Equity	DE	EUR	4.87%
CTS EVENTIM AG & CO KGAA	EVD GY Equity	DE	EUR	4.62%
HENSOLDT AG	HAG GY Equity	DE	EUR	4.60%
MTU AERO ENGINES AG	MTX GY Equity	DE	EUR	4.40%
CARL ZEISS MEDITEC AG	AFX GY Equity	DE	EUR	4.36%
KION GROUP AG	KGX GY Equity	DE	EUR	4.12%
ENCAVIS AG	ECV GY Equity	DE	EUR	3.87%
TALANX AG	TLX GY Equity	DE	EUR	3.78%
SYMRISE AG	SYI GY Equity	DE	EUR	3.73%
MUNICH REINSURANCE COMPANY	MUV2 GY Equity	DE	EUR	3.64%

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