

# FACTSHEET - AS OF 01-Apr-2024

## Solactive Europe Big Data Sentiment Index NTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA7W00 / SLA7W0	Base Value / Base Date	100 Points / 21.09.2012
Bloomberg / Reuters	SOLEBDX Index / .SOLEBDX	Last Price	288.15
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
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	28		

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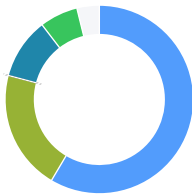
### STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	8.08%	8.12%	22.37%	14.96%	7.47%	188.15%
Performance (p.a.)						9.62%
Volatility (p.a.)	8.10%	10.67%	12.44%	12.62%	10.51%	18.23%
High	288.22	288.22	288.22	288.22	288.22	363.16
Low	264.92	259.19	231.74	231.74	259.19	95.72
Sharpe Ratio*	18.97	3.13	3.76	0.89	2.70	0.31
Max. Drawdown	-0.63%	-3.09%	-4.98%	-11.51%	-3.33%	-44.25%
VaR 95 \ 99				-21.1% \ -30.8%		-29.0% \ -51.2%
CVaR 95 \ 99				-26.6% \ -34.5%		-43.7% \ -70.8%

\* 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).

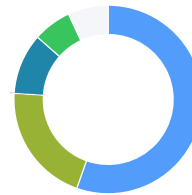
### COMPOSITION BY CURRENCIES

- EUR 58.5%
- GBP 20.6%
- DKK 10.5%
- CHF 6.6%
- Others 3.8%



### COMPOSITION BY COUNTRIES

- DE 55.4%
- GB 20.6%
- DK 10.5%
- CH 6.6%
- Others 6.9%



### TOP COMPONENTS AS OF 01-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
CTS EVENTIM AG & CO KGAA	EVD GY Equity	DE	EUR	4.74%
HENSOLDT AG	HAG GY Equity	DE	EUR	4.72%
MTU AERO ENGINES AG	MTX GY Equity	DE	EUR	4.51%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	4.28%
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	4.27%
VISTRY GROUP PLC	VTY LN Equity	GB	GBP	4.19%
ENCAVIS AG	ECV GY Equity	DE	EUR	3.97%
LOGITECH INTERNATIONAL SA	LOGN SE Equity	CH	CHF	3.92%
TALANX AG	TLX GY Equity	DE	EUR	3.88%
SWEDISH ORPHAN BIOVITRUM AB	SOBI SS Equity	SE	SEK	3.84%

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