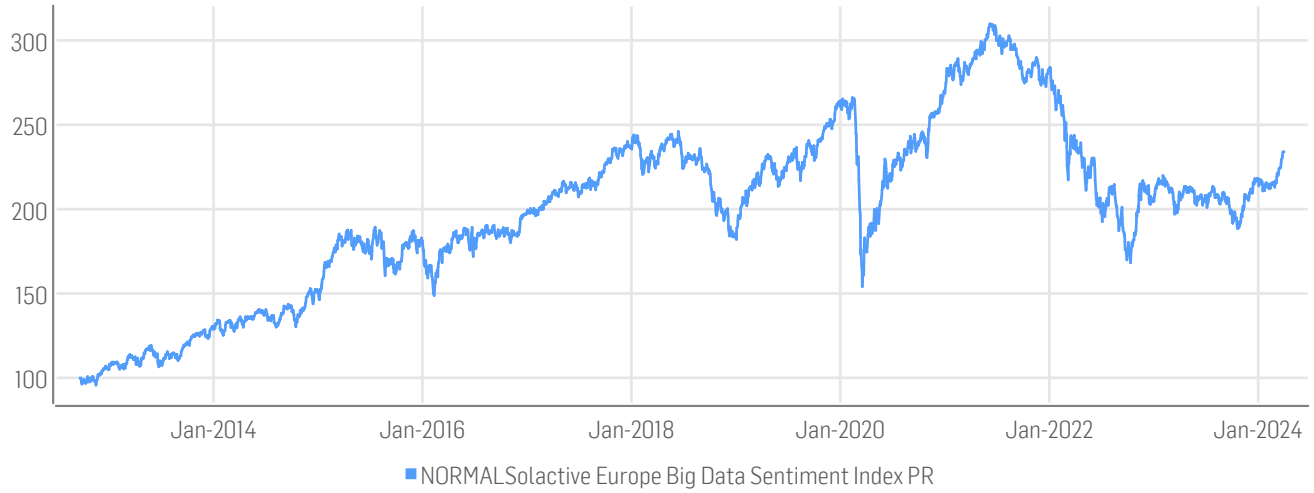
FACTSHEET - AS OF 01-Apr-2024
NORMALSolactive Europe Big Data Sentiment Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA7WZ9 / SLA7WZ	Base Value / Base Date	100 Points / 21.09.2012
Bloomberg / Reuters	- / .SOLEBDP	Last Price	233.91
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Price 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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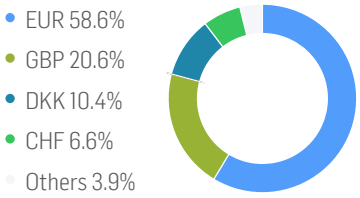
STATISTICS

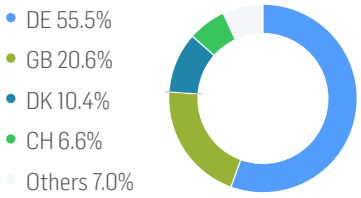
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	7.92%	7.91%	22.08%	13.11%	7.26%	133.91%
Performance (p.a.)						7.65%
Volatility (p.a.)	8.03%	10.63%	12.44%	12.63%	10.48%	18.23%
High	233.96	233.96	233.96	233.96	233.96	309.89
Low	215.38	210.81	188.57	188.57	210.81	95.69
Sharpe Ratio*	18.56	3.04	3.70	0.75	2.62	0.21
Max. Drawdown	-0.63%	-3.09%	-4.98%	-11.70%	-3.33%	-45.72%
VaR 95 \ 99				-21.2% \ -30.8%		-29.3% \ -51.3%
CVaR 95 \ 99				-26.7% \ -34.5%		-43.8% \ -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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 01-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
CTS EVENTIM AG & CO KGAA	EVD GY Equity	DE	EUR	4.75%
HENSOLDT AG	HAG GY Equity	DE	EUR	4.73%
MTU AERO ENGINES AG	MTX GY Equity	DE	EUR	4.52%
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	4.28%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	4.27%
VISTRY GROUP PLC	VTY LN Equity	GB	GBP	4.20%
ENCAVIS AG	ECV GY Equity	DE	EUR	3.98%
LOGITECH INTERNATIONAL SA	LOGN SE Equity	CH	CHF	3.89%
TALANX AG	TLX GY Equity	DE	EUR	3.89%
SWEDISH ORPHAN BIOVITRUM AB	SOBI SS Equity	SE	SEK	3.86%

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