

FACTSHEET - AS OF 22-Feb-2024

Börse Online Reversal Index

DESCRIPTION

The "BÖRSE ONLINE Reversal Index" contains ten growth stocks, mainly listed on the US technology exchange Nasdaq, which suffered disproportionate price losses in the market correction at the beginning of 2022. On the one hand, these are corona winners such as BioNtech, Peloton, Teladoc or Zoom, which have lost 50 to 80 percent in value after price multiplications with the approaching end of the pandemic, without the fundamental prospects for future business development having deteriorated decisively. On the other hand, stocks were included that had risen sharply in the stock market boom of 2020 and 2021 and later also came under pressure. These include companies such as Block and Microstrategy, which are suffering from the downturn in crypto currencies, the hydrogen specialist Plug Power or the US free broker Robinhood, which was floated on the stock exchange in 2021. The investment idea is that these stocks could recover quickly as soon as the stock market situation brightens – or the companies become potential takeover candidates due to the sharp drop in valuations.

HISTORICAL PERFORMANCE



CHARACTERISTICS

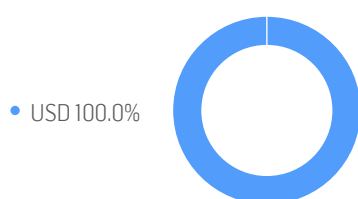
ISIN / WKN	DE000SLOFCE1 / SLOFCE	Base Value / Base Date	100 Points / 27.01.2022
Bloomberg / Reuters	BONLREV Index / .BONLREV	Last Price	80.56
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	EUR	History	Available daily back to 27.01.2022
Index Members	10		

STATISTICS

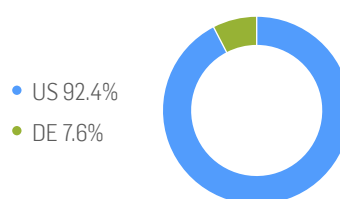
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	20.06%	21.47%	17.64%	1.31%	5.85%	-19.44%
Performance (p.a.)						-9.92%
Volatility (p.a.)	55.16%	41.69%	38.06%	36.54%	48.46%	50.30%
High	86.08	86.08	86.08	87.87	86.08	132.18
Low	65.28	65.28	59.81	59.81	65.28	59.81
Sharpe Ratio*	14.91	2.79	0.92	-0.07	0.87	-0.27
Max. Drawdown	-9.07%	-16.85%	-17.06%	-31.93%	-15.60%	-54.75%
VaR 95 \ 99				-59.7% \ -76.3%		-81.5% \ -110.7%
CVaR 95 \ 99				-71.0% \ -93.1%		-105.3% \ -149.0%

* 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 22-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
MICROSTRATEGY INC-CL A	MSTR UW Equity	US	USD	28.02%
PALANTIR TECHNOLOGIES INC	PLTR UN Equity	US	USD	24.11%
ROBINHOOD MARKETS INC - A	HOOD UW Equity	US	USD	15.10%
BLOCK INC	SQ UN Equity	US	USD	8.07%
BIONTECH SE	BNTX UW Equity	DE	USD	7.60%
ZOOM VIDEO COMMUNICATIONS INC	ZM UW Equity	US	USD	5.70%
SOLAREEDGE TECHNOLOGIES INC	SEDG UW Equity	US	USD	4.18%
TELADOC HEALTH INC	TDOC UN Equity	US	USD	2.83%
PELOTON INTERACTIVE INC	PTON UW Equity	US	USD	2.24%
PLUG POWER INC	PLUG UR Equity	US	USD	2.15%

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