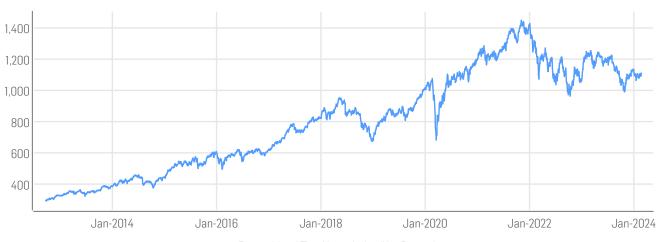


FACTSHEET - AS OF 22-Feb-2024 Deutschland Top Aktien Index (Net Return)

DESCRIPTION

The index reflects the price movement of a portfolio from 10 up to 40 stocks that have been selected by an algorithm from Stockpulse GmbH based on the strongest mood patterns.

HISTORICAL PERFORMANCE



■ Deutschland Top Aktien Index (Net Return)

CHARACTERISTICS

SIN / WKN A26F		
Bloomberg / Reuters	SODETOP Index/ .SODETOP	
Index Calculator	Solactive AG	
Index Type	Net Total Return	
Index Currency	EUR	
Index Memhers	29	

Base Value / Base Date	1000 Points / 23.11.2022
Last Price	1109.78
Dividends	Reinvested
Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
History	Available daily back to 23.11.2022



STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.36%	2.33%	-1.17%	-9.84%	-2.18%	-0.22%
Performance (p.a.)						-0.18%
Volatility (p.a.)	13.72%	14.35%	17.92%	17.20%	14.82%	17.74%
High	1109.78	1134.53	1155.11	1254.59	1134.53	1254.59
Low	1078.53	1063.27	991.06	991.06	1063.27	991.06
Sharpe Ratio*	1.02	0.41	-0.35	-0.81	-1.18	-0.23
Max. Drawdown	-2.55%	-6.28%	-14.20%	-21.01%	-6.28%	-21.01%
VaR 95 \ 99				-32.8% \ -41.4%		-32.6% \ -41.3%
CVaR 95 \ 99				-41.0% \ -51.2%		-40.1% \ -47.9%

^{*} 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%

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COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 22-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
RHEINMETALL AG	RHM GY Equity	DE	EUR	4.95%
HENSOLDT AG	HAG GY Equity	DE	EUR	4.95%
NEMETSCHEK SE	NEM GY Equity	DE	EUR	3.99%
CTS EVENTIM AG & CO KGAA	EVD GY Equity	DE	EUR	3.96%
RATIONAL AG	RAA GY Equity	DE	EUR	3.95%
KION GROUP AG	KGX GY Equity	DE	EUR	3.87%
BECHTLE AG	BC8 GY Equity	DE	EUR	3.77%
GERRESHEIMER AG	GXI GY Equity	DE	EUR	3.76%
SCOUT24 SE	G24 GY Equity	DE	EUR	3.73%
VITESCO TECHNOLOGIES	VTSC GY Equity	DE	EUR	3.62%



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