

FACTSHEET - AS OF 26-Mar-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



CHARACTERISTICS

ISIN / WKN	A26RWY	Base Value / Base Date	1000 Points / 23.11.2022
Bloomberg / Reuters	SODETOP Index/ .SODETOP	Last Price	1153.11
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 23.11.2022
Index Members	29		

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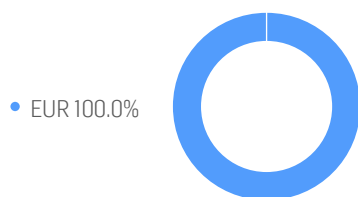
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STATISTICS

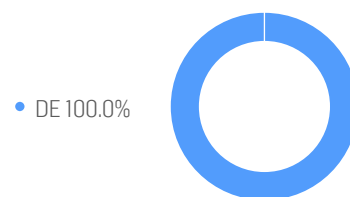
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	4.13%	1.69%	9.24%	-2.98%	1.64%	3.67%
Performance (p.a.)						2.73%
Volatility (p.a.)	12.96%	13.92%	17.07%	15.73%	14.08%	17.45%
High	1153.11	1153.11	1153.11	1244.39	1153.11	1254.59
Low	1097.26	1063.27	991.06	991.06	1063.27	991.06
Sharpe Ratio*	4.61	0.23	0.92	-0.44	0.22	-0.07
Max. Drawdown	-1.99%	-6.28%	-8.04%	-20.36%	-6.28%	-21.01%
VaR 95 \ 99				-30.5% \ -40.9%		-31.2% \ -41.3%
CVaR 95 \ 99				-36.4% \ -41.2%		-39.7% \ -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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Mar-2024

Company	Ticker	Country	Currency	Index Weight (%)
RHEINMETALL AG	RHM GY Equity	DE	EUR	6.18%
HENSOLDT AG	HAG GY Equity	DE	EUR	6.15%
KION GROUP AG	KGX GY Equity	DE	EUR	4.34%
CTS EVENTIM AG & CO KGAA	EVD GY Equity	DE	EUR	4.11%
NEMETSCHEK SE	NEM GY Equity	DE	EUR	4.01%
FUCHS PETROLUB SE	FPE3 GY Equity	DE	EUR	3.82%
DELIVERY HERO SE	DSHE GY Equity	DE	EUR	3.81%
RATIONAL AG	RAA GY Equity	DE	EUR	3.81%
SCOUT24 SE	G24 GY Equity	DE	EUR	3.77%
ENCAVIS AG	ECV GY Equity	DE	EUR	3.75%

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The index is launched on 23-Nov-2022. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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