

FACTSHEET - AS OF 22-Feb-2024

DER AKTIONÄR Titan 20 Index

DESCRIPTION

The "AKTIONÄR Titan 20 Index" is a purely rules-based index. The index invests in European and American companies according to market capitalization, 3-year performance, analyst rating and TSI*. In addition, a gold stock from the Best of Goldminers Index is included in the Titan 20 Index if the gold price is quoted above the average price of the last 200 days during the annual observation.

*TSI= Value based on the principle of relative strength.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA1144 / SLA114	Base Value / Base Date	100 Points / 17.02.2017
Bloomberg / Reuters	DAT20TR Index / .DAT20TR	Last Price	221.67
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 04.01.2016
Index Members	20		

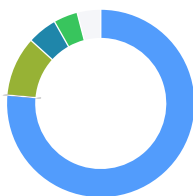
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	10.78%	21.98%	23.60%	37.20%	18.96%	121.67%
Performance (p.a.)						12.02%
Volatility (p.a.)	21.42%	14.90%	14.63%	14.80%	17.12%	19.50%
High	221.67	221.67	221.67	221.67	221.67	222.95
Low	200.10	179.68	172.37	154.63	186.32	99.73
Sharpe Ratio*	11.38	8.06	3.40	2.29	12.43	0.42
Max. Drawdown	-2.55%	-2.55%	-7.43%	-7.43%	-2.55%	-30.66%
VaR 95 \ 99				-22.5% \ -30.7%		-31.4% \ -51.5%
CVaR 95 \ 99				-28.7% \ -33.8%		-46.9% \ -77.5%

* 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).

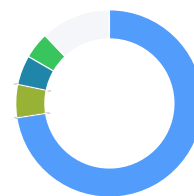
COMPOSITION BY CURRENCIES

- USD 76.4%
- EUR 10.3%
- DKK 5.1%
- GBP 4.1%
- Others 4.0%



COMPOSITION BY COUNTRIES

- US 72.5%
- NL 5.7%
- DK 5.1%
- DE 4.6%
- Others 12.1%



TOP COMPONENTS AS OF 22-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	7.01%
META PLATFORMS INC	META UW Equity	US	USD	5.99%
ASML HOLDING NV	ASML NA Equity	NL	EUR	5.72%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	5.70%
UBER TECHNOLOGIES INC	UBER UN Equity	US	USD	5.69%
ELI LILLY & CO	LLY UN Equity	US	USD	5.29%
BROADCOM INC	AVGO UW Equity	US	USD	5.23%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	5.10%
AMAZON.COM INC	AMZN UW Equity	US	USD	4.99%
COSTCO WHOLESALE CORP	COST UW Equity	US	USD	4.84%

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