

FACTSHEET - AS OF 21-Jan-2022

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 | 186.61 |
| 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 | | |

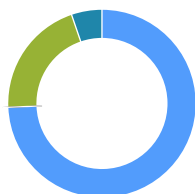
STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -12.23% | -8.47% | -8.07% | 2.47% | -12.90% | 86.61% |
| Performance (p.a.) | | | | | | 13.50% |
| Volatility (p.a.) | 18.85% | 22.45% | 19.09% | 18.56% | 17.44% | 20.17% |
| High | 218.10 | 222.95 | 222.95 | 222.95 | 214.24 | 222.95 |
| Low | 186.61 | 186.61 | 186.61 | 174.00 | 186.61 | 99.73 |
| Sharpe Ratio* | -4.19 | -1.32 | -0.79 | 0.17 | -5.18 | 0.70 |
| Max. Drawdown | -14.44% | -16.30% | -16.30% | -16.30% | -12.90% | -30.66% |
| VaR 95 \ 99 | | | | -35.3% \ -45.9% | | -32.4% \ -56.6% |
| CVaR 95 \ 99 | | | | -42.9% \ -54.1% | | -50.0% \ -88.5% |

* 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).

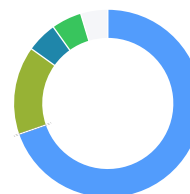
COMPOSITION BY CURRENCIES

- USD 74.4%
- EUR 20.4%
- CHF 5.3%



COMPOSITION BY COUNTRIES

- US 69.7%
- FR 15.2%
- CH 5.3%
- NL 5.2%
- Others 4.7%



TOP COMPONENTS AS OF 21-Jan-2022

| Company | Ticker | Country | Currency | Index Weight (%) |
|-------------------------------------|-----------------|---------|----------|------------------|
| NEWMONT CORP | NEM UN Equity | US | USD | 5.85% |
| LVMH MOET HENNESSY LOUIS VUITTON SE | MC FP Equity | FR | EUR | 5.27% |
| UNITEDHEALTH GROUP INC | UNH UN Equity | US | USD | 5.27% |
| THERMO FISHER SCIENTIFIC INC | TMO UN Equity | US | USD | 5.26% |
| NESTLE SA | NESN SE Equity | CH | CHF | 5.26% |
| ASML HOLDING NV | ASML NA Equity | NL | EUR | 5.19% |
| DANAHER CORP | DHR UN Equity | US | USD | 5.12% |
| APPLE INC | AAPL UW Equity | US | USD | 5.07% |
| ALPHABET INC-CL A | GOOGL UW Equity | US | USD | 5.06% |
| MICROSOFT CORP | MSFT UW Equity | US | USD | 5.04% |

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