

FACTSHEET - AS OF 26-Jan-2022

NEXT 20 AR Index NTR

DESCRIPTION

The "Next 20 Index" is a rules-based index that invests in the trendiest stocks from the Nasdaq Composite on the principle of relative strength. In addition, the stock must come from one of the following industries: Technology, Electrical Devices, Biotechnology, Software, Media, Semiconductors, Entertainment, Communication Equipment, IT Services, Technological Hardware.

HISTORICAL PERFORMANCE



CHARACTERISTICS

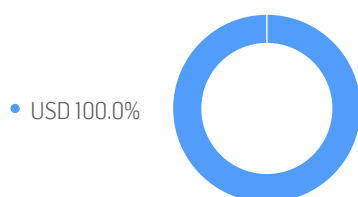
ISIN / WKN	DE000SLOB8Y5 / SLOB8Y	Base Value / Base Date	100 Points / 11.12.2020
Bloomberg / Reuters	NX20N Index / .NX20N	Last Price	77.63
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 11.12.2020
Index Members	20		

STATISTICS

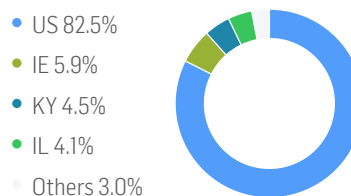
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-26.15%	-26.98%	-27.54%	-30.03%	-24.19%	-22.37%
Performance (p.a.)						-20.15%
Volatility (p.a.)	38.66%	37.97%	31.90%	33.00%	40.08%	32.77%
High	105.12	110.89	116.69	121.71	102.40	121.71
Low	77.31	77.31	77.31	77.31	77.31	77.31
Sharpe Ratio*	-2.51	-1.88	-1.49	-0.90	-2.43	-0.60
Max. Drawdown	-26.46%	-30.28%	-33.75%	-36.48%	-24.50%	-36.48%
VaR 95 \ 99				-65.4% \ -92.3%		-60.6% \ -92.3%
CVaR 95 \ 99				-83.4% \ -102.4%		-80.6% \ -102.4%

* 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-Jan-2022

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	6.39%
COHERENT INC	COHR UW Equity	US	USD	6.23%
KLA CORP	KLAC UW Equity	US	USD	6.15%
SEAGATE TECHNOLOGY PLC	STX UW Equity	IE	USD	5.94%
AUTODESK INC	ADSK UW Equity	US	USD	5.83%
FORTINET INC	FTNT UW Equity	US	USD	5.79%
DOCUSIGN INC	DOCU UW Equity	US	USD	5.48%
OKTA INC	OKTA UW Equity	US	USD	5.37%
ZEBRA TECHNOLOGIES CORP	ZBRA UW Equity	US	USD	5.23%
SHOCKWAVE MEDICAL INC	SWAV UW Equity	US	USD	5.21%

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