

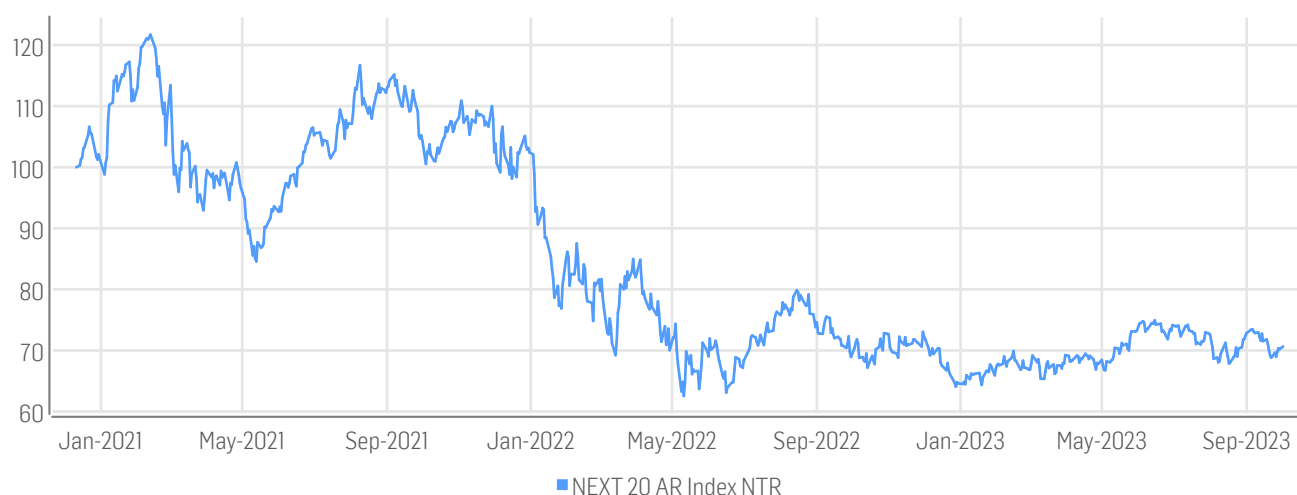
FACTSHEET - AS OF 02-Oct-2023

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	70.66
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	19		

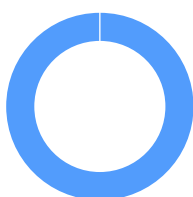
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.01%	-4.44%	3.50%	2.72%	9.38%	-29.34%
Performance (p.a.)						-11.64%
Volatility (p.a.)	15.30%	18.13%	17.21%	20.55%	18.22%	31.74%
High	73.45	74.20	74.94	74.94	74.94	121.71
Low	68.82	67.86	66.76	64.06	64.35	62.54
Sharpe Ratio*	-2.28	-1.14	0.19	-0.06	0.48	-0.49
Max. Drawdown	-6.30%	-8.54%	-9.45%	-12.31%	-9.45%	-48.62%
VaR 95 \ 99				-34.0% \ -51.8%		-57.3% \ -89.0%
CVaR 95 \ 99				-42.5% \ -52.7%		-75.1% \ -97.0%

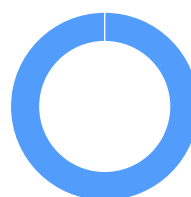
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference 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 100.0%


COMPOSITION BY COUNTRIES

- US 100.0%


TOP COMPONENTS AS OF 02-Oct-2023

Company	Ticker	Country	Currency	Index Weight (%)
APPROVIN CORP	APP UW Equity	US	USD	9.03%
NVIDIA CORP	NVDA UW Equity	US	USD	6.48%
META PLATFORMS INC	META UW Equity	US	USD	6.40%
VERTEX PHARMACEUTICALS INC	VRTX UW Equity	US	USD	5.89%
DUOLINGO INC	DUOL UW Equity	US	USD	5.81%
AXON ENTERPRISE INC	AXON UW Equity	US	USD	5.79%
KLA CORP	KLAC UW Equity	US	USD	5.71%
AUTODESK INC	ADSK UW Equity	US	USD	5.68%
APPLE INC	AAPL UW Equity	US	USD	5.48%
NETFLIX INC	NFLX UW Equity	US	USD	5.34%

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