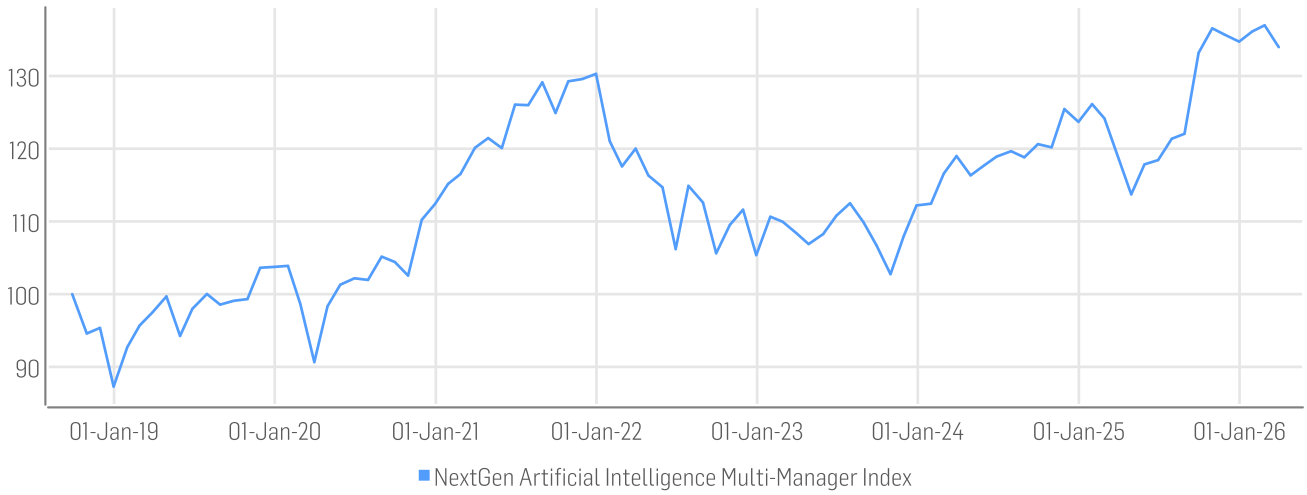
FACTSHEET - AS OF 31-Mar-2026
NextGen Artificial Intelligence Multi-Manager Index

DESCRIPTION

The NextGen Artificial Intelligence Multi-Manager Index ("flagship"), priced monthly with the option to rebalance monthly, is a thematic, rules based, equally-weighted index comprised of single-manager funds (i.e. co-mingled funds, ETF's, certificates) that offers exposure to a broad measure of performance comprised of AI powered funds whose investment process is underpinned and powered by artificial intelligence, a technology that is transforming the way in which investment decisions are being made and how portfolios are being constructed and rebalanced. The index is designed to offer investors access to a diversified, liquid and unique sub-set of the universe of AI powered investment products.

The index is based on and a result of NextGen Alpha's deep knowledge of the AI fund universe which it has been tracking and qualifying since 2016 including access to managers who offer these funds. NextGen Alpha's experience is combined with Kaleidoscope Capital's manager research and selection expertise including multi-manager and multi-strategy portfolio management.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0B236 / SL0B23	Base Value / Base Date	100 Points / 28.09.2018
Bloomberg / Reuters	NGAAIMM Index / .NGAAIMM	Last Price	133.97
Index Calculator	Solactive AG	Dividends	
Index Type	Total Return	Calculation	08:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 28.09.2018
Index Members	50		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.19%	-0.56%	0.59%	7.89%	-0.56%	33.97%
Performance (p.a.)	-22.34%					3.97%
Volatility (p.a.)	6.94%	5.08%	5.69%	14.07%	5.08%	12.70%
High	136.97	136.97	136.97	136.97	136.97	136.97
Low	133.97	133.97	133.97	113.72	133.97	87.29
Sharpe Ratio*	-3.50	-0.82	-0.13	0.43	-0.82	0.16
Max. Drawdown	-2.19%	-2.19%	-2.19%	-8.42%	-2.19%	-21.14%
VaR 95 \ 99				-30.5% \ -30.5%		-25.5% \ -30.6%
CVaR 95 \ 99						

* 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).