

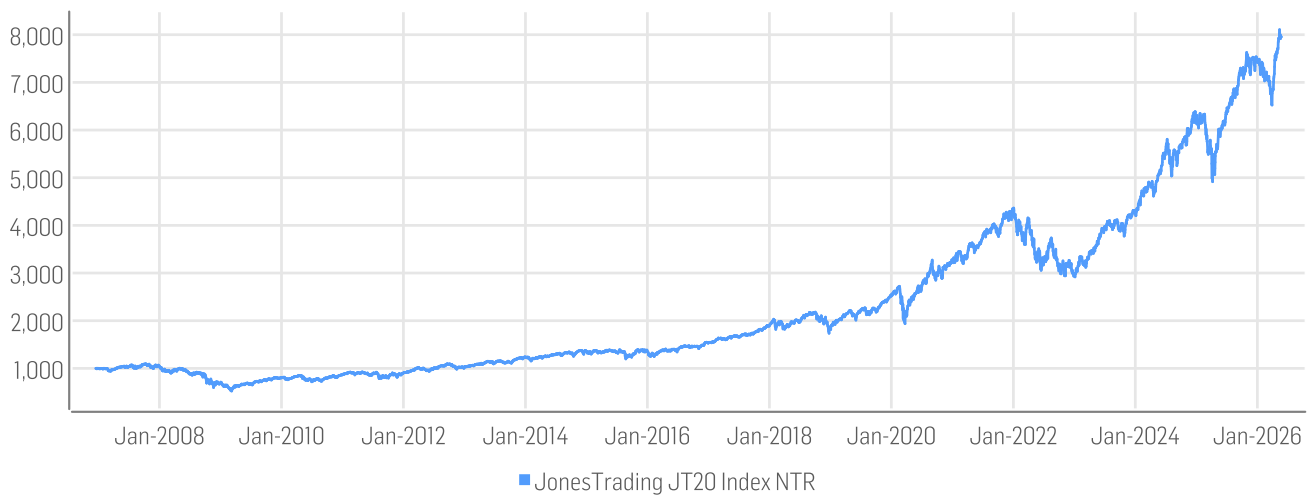
FACTSHEET - AS OF 26-May-2026

JonesTrading JT20 Index NTR

DESCRIPTION

The JonesTrading JT20 Index NTR intends to track the performance of the largest 20 companies from the US stock market. Constituents are weighted by Company Market Capitalization. The index is calculated as net total return index in USD and reconstituted yearly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOTZ44 / SLOTZ4	Base Value / Base Date	1000 Points / 21.12.2006
Bloomberg / Reuters	/ .JT20N	Last Price	7954.60
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 21.12.2006
Index Members	20		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.53%	10.23%	6.37%	32.31%	6.84%	698.54%
Performance (p.a.)						11.29%
Volatility (p.a.)	11.22%	17.72%	15.73%	15.15%	16.65%	20.41%
High	8106.59	8106.59	8106.59	8106.59	8106.59	8106.59
Low	7604.73	6523.65	6523.65	6034.91	6523.65	524.85
Sharpe Ratio*	6.06	2.54	0.63	1.94	0.87	0.38
Max. Drawdown	-2.36%	-9.60%	-13.45%	-14.49%	-12.87%	-52.07%
VaR 95 \ 99				-23.6% \ -36.6%		-31.7% \ -60.5%
CVaR 95 \ 99				-32.9% \ -48.2%		-50.5% \ -84.3%

* 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 26-May-2026

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	16.06%
APPLE INC	AAPL UW Equity	US	USD	14.02%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	13.45%
MICROSOFT CORP	MSFT UW Equity	US	USD	9.51%
AMAZON.COM INC	AMZN UW Equity	US	USD	8.73%
BROADCOM INC	AVGO UW Equity	US	USD	6.16%
TESLA INC	TSLA UW Equity	US	USD	4.44%
META PLATFORMS INC	META UW Equity	US	USD	4.10%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	3.21%
ELI LILLY & CO	LLY UN Equity	US	USD	3.10%

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Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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