



FACTSHEET - AS OF 30-Aug-2024

2nd NextGen Artificial Intelligence Multi-Manager Index

DESCRIPTION

The 2nd NextGen Artificial Intelligence Multi-Manager Index ("investible"), priced daily 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) which is a sub-set of the NextGen Artificial Intelligence Multi-Manager Index ("flagship") launched March 1, 2021 <https://www.solactive.com/indices/?se=1&index=DE000SLOB236> and 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.

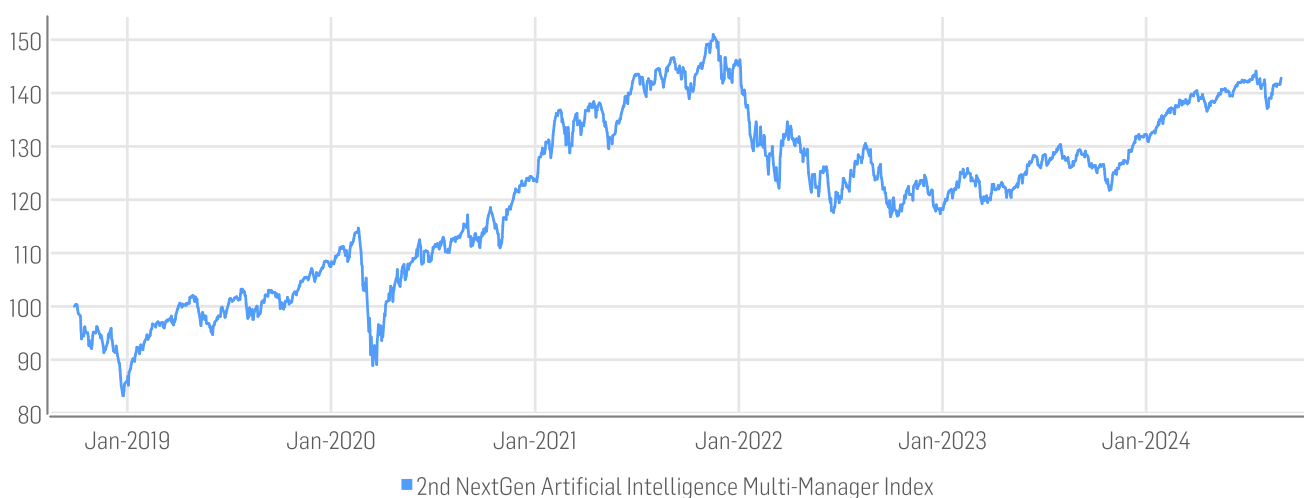
The index is based on and a result of NextGen Alpha's deep knowledge of the AI fund universe which it has been tracking and qualifying since 2016 including access to managers who offer these funds. NextGen Alpha's experience is combined with Kaleidoscope Capital's manager research and selection expertise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

Index construction utilizes Kaleidoscope Capital's proprietary portfolio optimization methodology to achieve risk adjusted return targets. The final subset of constituents will be selected by NextGen Alpha through their deep knowledge of the AI fund universe with the aim to improve diversification (geographical, strategy and sector investment focus), liquidity and scalability of the investable Index.

The 2nd NextGen Artificial Intelligence Multi-Manager Index will serve as the basis for the NextGen Artificial Intelligence Multi-Manager Index Fund (UCITS) designed to offer investors:

- an attractive risk adjusted return profile
- exposure to funds whose AI powered portfolios have a low correction to non-AI peers with a similar strategy
- access to a diversified, liquid, alpha generating sub-set of the universe of AI powered investment products.

HISTORICAL PERFORMANCE





CHARACTERISTICS

ISIN / WKN	DE000SLOCZA7 / SLOCZA	Base Value / Base Date	100 Points / 28.09.2018
Bloomberg / Reuters	/ .2NGAAIMM	Last Price	142.81
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	22		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.23%	2.34%	2.96%	10.47%	8.01%	42.81%
Performance (p.a.)						6.20%
Volatility (p.a.)	10.52%	7.47%	6.31%	6.47%	6.28%	13.13%
High	142.81	144.13	144.13	144.13	144.13	151.00
Low	137.10	137.10	136.59	121.77	130.91	83.24
Sharpe Ratio*	-0.08	0.82	0.38	1.08	1.36	0.19
Max. Drawdown	-3.78%	-4.88%	-4.88%	-5.80%	-4.88%	-22.64%
VaR 95 \ 99				-10.0% \ -16.6%		-22.4% \ -37.3%
CVaR 95 \ 99				-14.8% \ -25.9%		-32.2% \ -50.5%

* 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).

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