

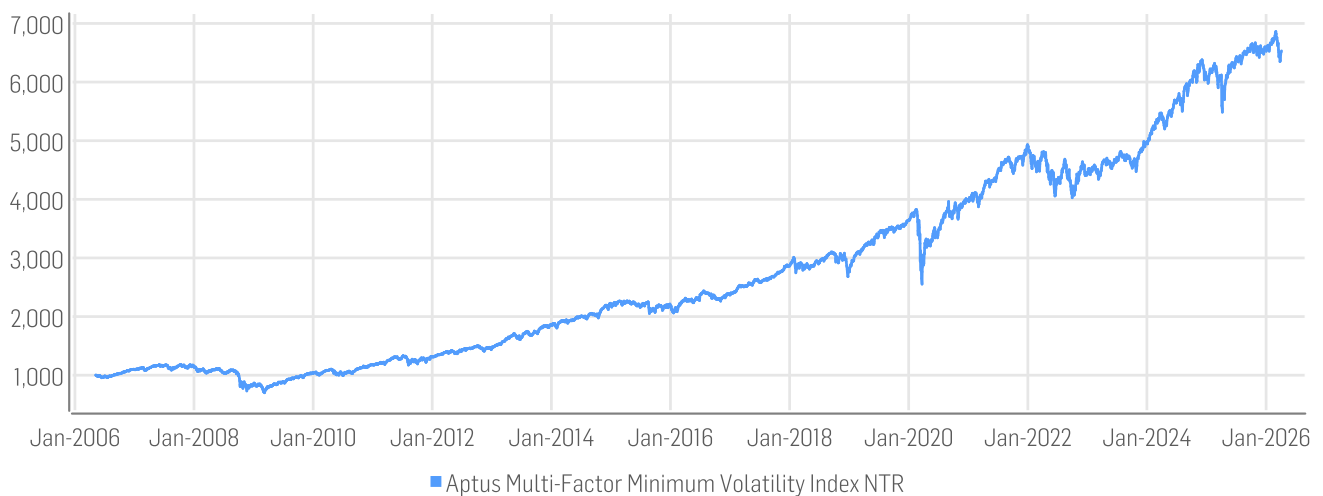
FACTSHEET - AS OF 06-Apr-2026

Aptus Multi-Factor Minimum Volatility Index NTR

DESCRIPTION

This index is designed to provide broad exposure to the US mid-large cap universe while tilting towards factors that have historically contributed to enhanced returns and improved risk-adjusted performance. By strategically increasing exposure to these key factors and employing a volatility-minimizing weighting approach, the index aims to capture the majority of market returns with significantly reduced risk, offering a balanced and stable investment option through various market conditions.

HISTORICAL PERFORMANCE



CHARACTERISTICS

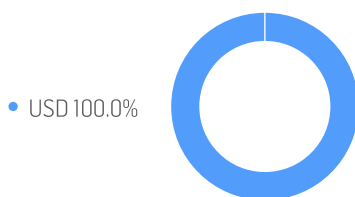
ISIN / WKN	SLOJJ8	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .APMFMVN	Last Price	6532.70
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	100		

STATISTICS

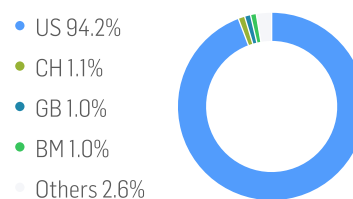
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.13%	-0.74%	-1.86%	11.36%	-0.14%	553.27%
Performance (p.a.)						9.88%
Volatility (p.a.)	11.72%	8.96%	8.60%	9.25%	8.87%	14.51%
High	6759.06	6863.97	6863.97	6863.97	6863.97	6863.97
Low	6348.73	6348.73	6348.73	5699.94	6348.73	699.74
Sharpe Ratio*	-3.05	-0.74	-0.86	0.85	-0.47	0.43
Max. Drawdown	-6.07%	-7.51%	-7.51%	-7.51%	-7.51%	-40.86%
VaR 95 \ 99				-15.1% \ -25.6%		-20.3% \ -42.9%
CVaR 95 \ 99				-21.2% \ -31.3%		-35.3% \ -66.8%

* 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 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	5.06%
NVIDIA CORP	NVDA UW Equity	US	USD	4.81%
MICROSOFT CORP	MSFT UW Equity	US	USD	3.62%
AMAZON.COM INC	AMZN UW Equity	US	USD	1.99%
CME GROUP INC	CME UW Equity	US	USD	1.65%
CBOE GLOBAL MARKETS INC	CBOE UF Equity	US	USD	1.58%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	1.54%
MCKESSON CORP	MCK UN Equity	US	USD	1.50%
WELLTOWER INC	WELL UN Equity	US	USD	1.48%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.48%

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