

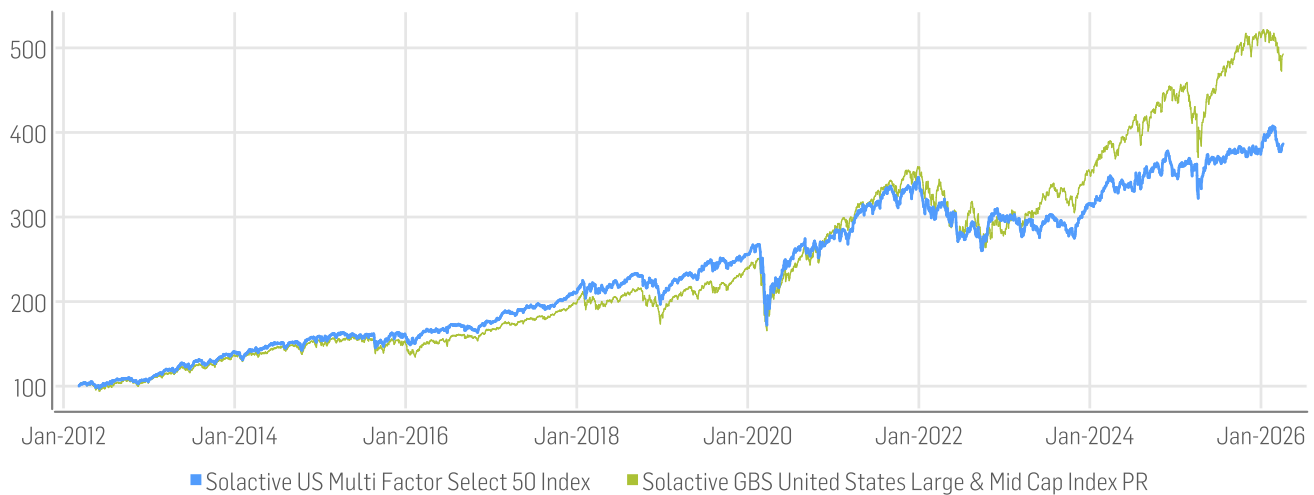
FACTSHEET - AS OF 06-Apr-2026

Solactive US Multi Factor Select 50 Index

DESCRIPTION

The Index is intended to track the price movement of 50 US companies which are selected based on their Earnings Yield, Return on Assets, Price Momentum and Realized Volatility.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA3E48 / SLA3E4	Base Value / Base Date	100 Points / 07.03.2012
Bloomberg / Reuters	N/A / .SOLMF50	Last Price	386.56
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Developed Markets	Calculation	09:00am to 16:30pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 07.03.2012
Index Members	50		

STATISTICS

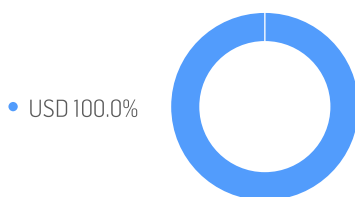
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.23%	-0.36%	1.11%	13.01%	3.30%	286.56%
Performance (p.a.)						10.08%
Volatility (p.a.)	9.59%	12.59%	11.17%	11.36%	12.78%	15.44%
High	391.86	407.67	407.67	407.67	407.67	407.67
Low	377.10	377.10	371.11	333.40	374.21	97.48
Sharpe Ratio*	-1.84	-0.40	-0.12	0.84	0.74	0.42
Max. Drawdown	-3.77%	-7.50%	-7.50%	-7.50%	-7.50%	-35.69%
VaR 95 \ 99				-18.8% \ -24.1%		-22.6% \ -42.9%
CVaR 95 \ 99				-23.0% \ -29.4%		-37.0% \ -64.9%

* 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).

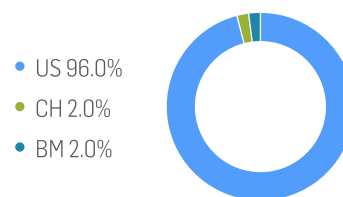
STATISTICS - GBS - Solactive GBS United States Large & Mid Cap Index PR

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.94%	-5.12%	-2.69%	23.51%	-3.80%	392.73%
Performance (p.a.)						11.99%
Volatility (p.a.)	18.03%	14.13%	13.47%	13.01%	13.85%	16.66%
High	2865.52	2949.87	2949.87	2949.87	2949.87	2949.87
Low	2672.75	2672.75	2672.75	2171.10	2672.75	533.08
Sharpe Ratio*	-1.38	-1.62	-0.67	1.55	-1.25	0.50
Max. Drawdown	-6.73%	-9.39%	-9.39%	-9.39%	-9.39%	-34.06%
VaR 95 \ 99				-24.1% \ -35.8%		-25.3% \ -48.6%
CVaR 95 \ 99				-30.0% \ -40.7%		-40.7% \ -71.2%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
UNITED THERAPEUTICS CORP	UTHR UW Equity	US	USD	2.37%
COTERRA ENERGY INC	CTRA UN Equity	US	USD	2.26%
DEVON ENERGY CORPORATION	DVN UN Equity	US	USD	2.26%
CHENIERE ENERGY INC	LNG UN Equity	US	USD	2.25%
EXXON MOBIL CORP	XOM UN Equity	US	USD	2.19%
ZOOM VIDEO COMMUNICATIONS INC	ZM UW Equity	US	USD	2.16%
ROSS STORES INC	ROST UW Equity	US	USD	2.12%
MERCK & CO. INC.	MRK UN Equity	US	USD	2.11%
EDISON INTERNATIONAL	EIX UN Equity	US	USD	2.08%
TJX COMPANIES INC	TJX UN Equity	US	USD	2.06%

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