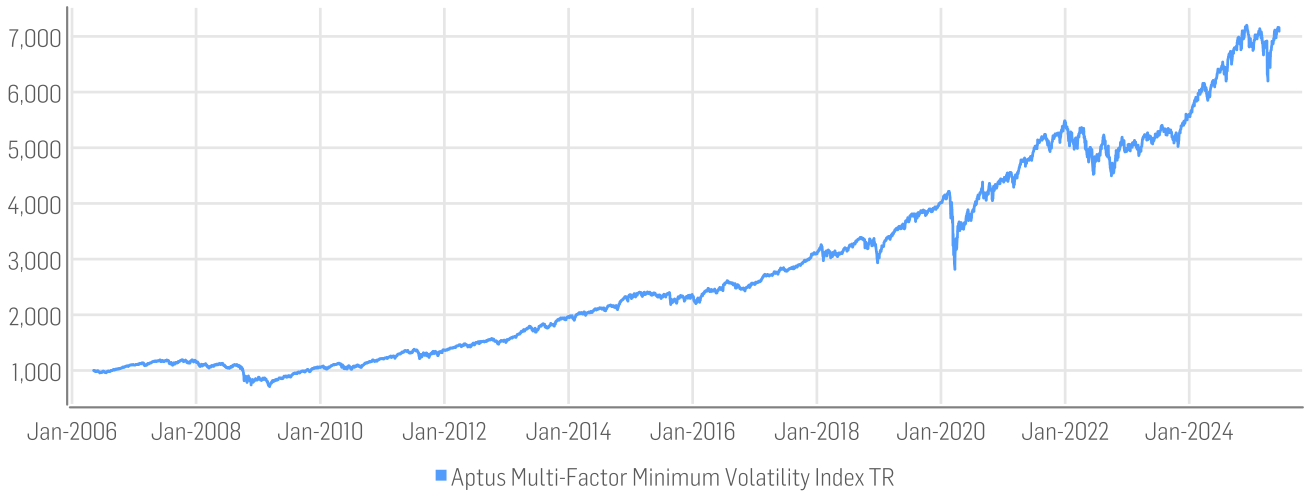
SOLACTIVE
German Index Engineering

FACTSHEET - AS OF 13-Jun-2025
Aptus Multi-Factor Minimum Volatility Index TR

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	SL0JJ9
Bloomberg / Reuters	APMFMVT Index/ .APMFMVT
Index Calculator	Solactive AG
Index Type	Total Return
Index Currency	USD
Index Members	100

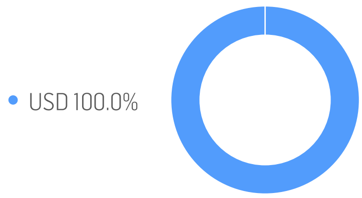
Base Value / Base Date	1000 Points / 08.05.2006
Last Price	7091.39
Dividends	Reinvested
Calculation	9:30am to 4:50pm (EST), every 15 seconds
History	Available daily back to 08.05.2006

STATISTICS

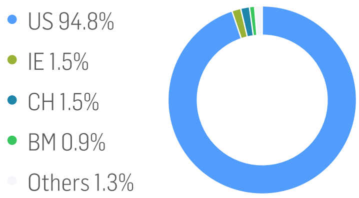
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.24%	4.53%	0.73%	10.59%	3.85%	609.14%
Performance (p.a.)						10.80%
Volatility (p.a.)	10.48%	23.43%	18.54%	15.11%	18.84%	14.73%
High	7162.09	7162.09	7162.09	7200.25	7162.09	7200.25
Low	6936.36	6199.19	6199.19	6197.92	6199.19	711.16
Sharpe Ratio*	2.54	0.66	-0.15	0.43	0.24	0.44
Max. Drawdown	-1.94%	-10.38%	-13.15%	-13.90%	-13.15%	-40.41%
VaR 95 \ 99				-21.4% \ -38.6%		-20.5% \ -43.2%
CVaR 95 \ 99				-36.2% \ -70.9%		-35.8% \ -67.7%

* 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 13-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	5.41%
NVIDIA CORP	NVDA UW Equity	US	USD	5.06%
APPLE INC	AAPL UW Equity	US	USD	4.49%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.27%
CENCORA INC	COR UN Equity	US	USD	1.70%
LOCKHEED MARTIN CORP	LMT UN Equity	US	USD	1.55%
COCA-COLA CO/THE	KO UN Equity	US	USD	1.39%
VERISK ANALYTICS INC	VRSK UW Equity	US	USD	1.38%
COLGATE-PALMOLIVE CO	CL UN Equity	US	USD	1.33%
WR BERKLEY CORP	WRB UN Equity	US	USD	1.33%

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