

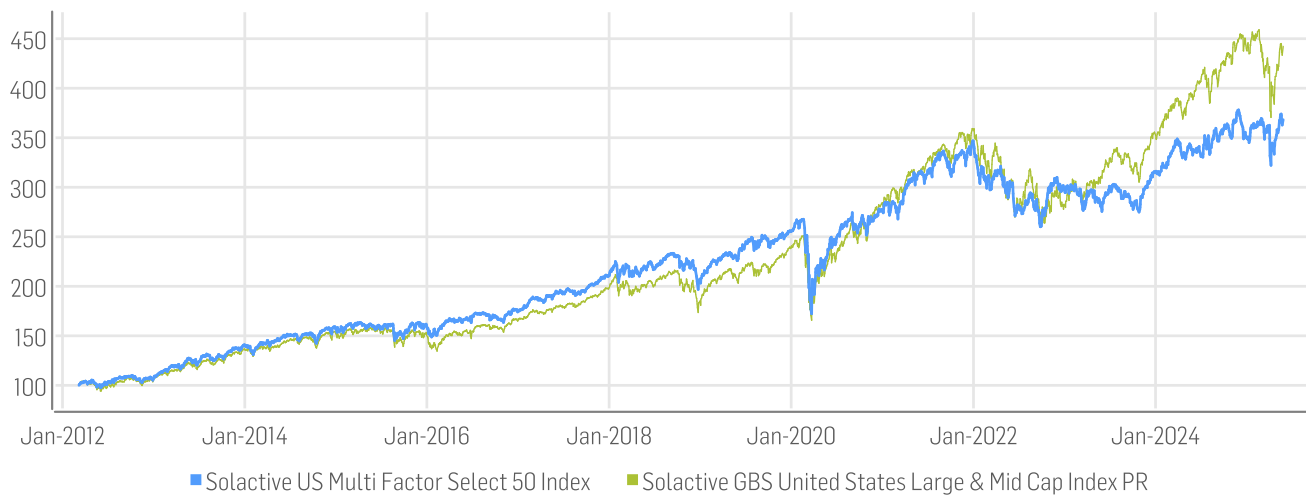
FACTSHEET - AS OF 27-May-2025

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	368.23
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		

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STATISTICS

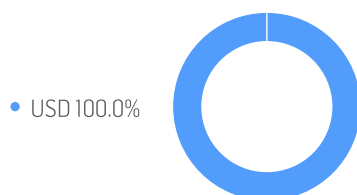
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	5.94%	0.84%	-2.38%	8.88%	5.15%	268.23%
Performance (p.a.)						10.36%
Volatility (p.a.)	14.90%	25.60%	20.06%	16.90%	21.35%	15.72%
High	373.99	373.99	378.14	378.14	373.99	378.14
Low	349.16	322.08	322.08	322.08	322.08	97.48
Sharpe Ratio*	6.56	-0.03	-0.45	0.28	0.42	0.39
Max. Drawdown	-3.00%	-12.85%	-14.83%	-14.83%	-12.85%	-35.69%
VaR 95 \ 99				-24.7% \ -38.1%		-23.2% \ -43.2%
CVaR 95 \ 99				-38.4% \ -70.7%		-37.8% \ -66.3%

* 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).

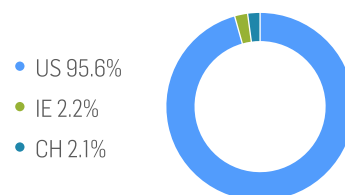
STATISTICS - GBS - Solactive GBS United States Large & Mid Cap Index PR

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	7.38%	-0.41%	-1.06%	13.04%	0.87%	342.24%
Performance (p.a.)						11.90%
Volatility (p.a.)	15.89%	31.91%	24.32%	19.65%	26.04%	16.93%
High	2517.19	2517.19	2596.74	2596.74	2596.74	2596.74
Low	2330.49	2095.36	2095.36	2095.36	2095.36	533.08
Sharpe Ratio*	8.42	-0.18	-0.26	0.46	-0.08	0.45
Max. Drawdown	-2.65%	-16.56%	-19.31%	-19.31%	-19.31%	-34.06%
VaR 95 \ 99				-29.8% \ -56.5%		-25.4% \ -49.6%
CVaR 95 \ 99				-48.8% \ -88.9%		-41.5% \ -72.5%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



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TOP COMPONENTS AS OF 27-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
CF INDUSTRIES HOLDINGS INC	CF UN Equity	US	USD	2.36%
ULTA BEAUTY INC	ULTA UW Equity	US	USD	2.36%
BOOKING HOLDINGS INC	BKNG UW Equity	US	USD	2.32%
PENTAIR PLC	PNR UN Equity	IE	USD	2.24%
VERISIGN INC	VRSN UW Equity	US	USD	2.23%
EDWARDS LIFESCIENCES CORP	EW UN Equity	US	USD	2.15%
WW GRAINGER INC	GWW UN Equity	US	USD	2.15%
TJX COMPANIES INC	TJX UN Equity	US	USD	2.13%
TE CONNECTIVITY LTD	TEL UN Equity	CH	USD	2.13%
CINCINNATI FINANCIAL CORP	CINF UW Equity	US	USD	2.12%

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