

Solactive US Diversified EW Equity II Daily Hedged CAD Total Return Index

HISTORICAL PERFORMANCE



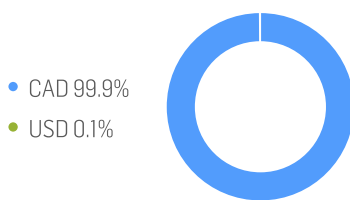
CHARACTERISTICS

ISIN / WKN	DE000SLOS8L3 / SLOS8L	Base Value / Base Date	1000.0 Points / 22.01.2020
Bloomberg / Reuters	SUS2DHCT Index / .SUS2DHCT	Last Price	2827.04
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	08:00 to 16:52 (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 22.01.2020
Index Members	27		

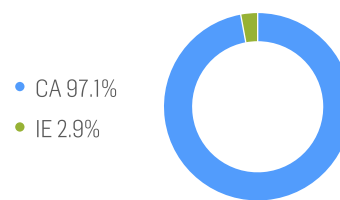
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.69%	-3.20%	-0.35%	29.28%	-1.42%	182.70%
Performance (p.a.)						18.24%
Volatility (p.a.)	13.75%	13.69%	13.73%	13.21%	13.55%	22.75%
High	2885.01	3028.98	3028.98	3028.98	3028.98	3028.98
Low	2753.26	2753.26	2736.66	2136.83	2753.26	654.80
Max. Drawdown	-4.57%	-9.10%	-9.10%	-9.10%	-9.10%	-34.98%
VaR 95 \ 99				-22.5% \ -31.6%		-32.3% \ -61.0%
CVaR 95 \ 99				-30.0% \ -42.5%		-54.0% \ -101.5%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
CAD-CASH	CAD-CASH	CA	CAD	99.85%
CHEVRON CORP	CVX UN Equity	US	USD	5.27%
KINDER MORGAN INC	KMI UN Equity	US	USD	5.05%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	5.04%
ALTRIA GROUP INC	MO UN Equity	US	USD	5.00%
PFIZER INC	PFE UN Equity	US	USD	4.53%
REALTY INCOME CORP	O UN Equity	US	USD	4.43%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	4.43%
TEXAS INSTRUMENTS INC	TXN UW Equity	US	USD	4.42%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	4.31%

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