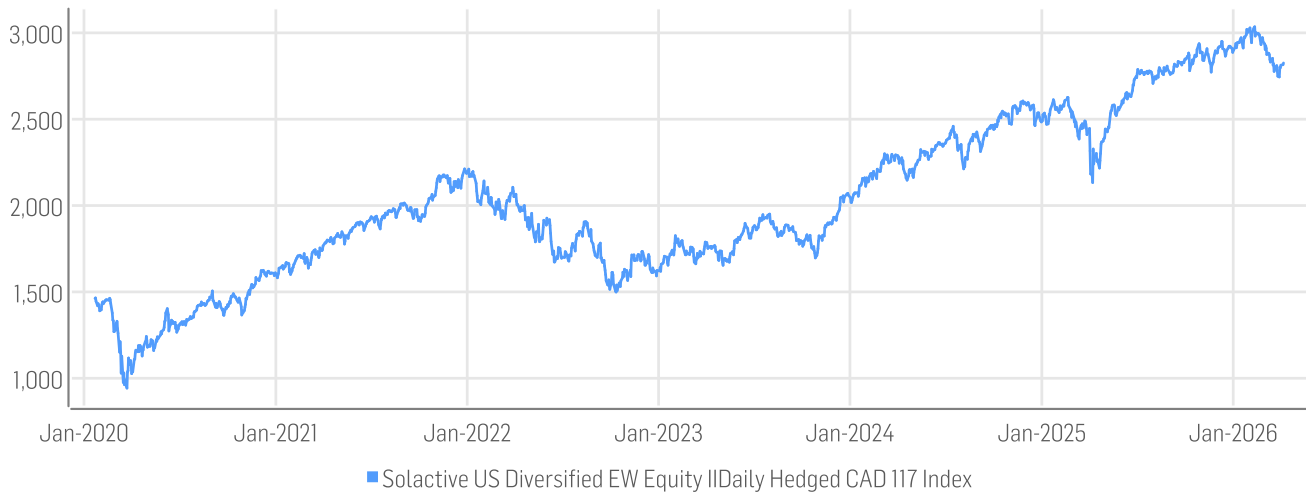


FACTSHEET - AS OF 07-Apr-2026

Solactive US Diversified EW Equity II Daily Hedged CAD 117 Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|----------------------------|------------------------|--|
| ISIN / WKN | DE000SLOS8M1 / SLOS8M | Base Value / Base Date | 2830.96 Points / 13.03.2026 |
| Bloomberg / Reuters | SUS2D117 Index / .SUS2D117 | Last Price | 2825.66 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Adjusted Return | Calculation | 08:00 to 16:54 (EST), every 15 seconds |
| Index Currency | CAD | History | Available daily back to 13.03.2026 |
| Index Members | 25 | | |

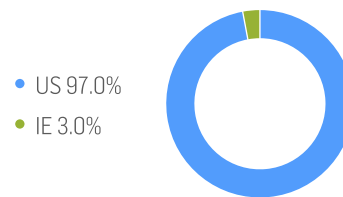
STATISTICS

| CAD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -1.69% | -3.01% | -1.57% | 24.37% | -2.12% | -0.19% |
| Performance (p.a.) | | | | | | -2.70% |
| Volatility (p.a.) | 13.45% | 13.65% | 13.67% | 13.13% | 13.47% | 14.49% |
| High | 2882.74 | 3035.29 | 3035.29 | 3035.29 | 3035.29 | 2852.61 |
| Low | 2744.42 | 2744.42 | 2744.42 | 2216.79 | 2744.42 | 2744.42 |
| Max. Drawdown | -4.80% | -9.58% | -9.58% | -9.58% | -9.58% | -3.79% |
| VaR 95 \ 99 | | | | -22.7% \ -32.2% | | -25.3% \ -25.3% |
| CVaR 95 \ 99 | | | | -30.4% \ -43.0% | | |

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 07-Apr-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|-----------------------------|----------------|---------|----------|------------------|
| Money Market Position | | | | 0.00% |
| CHEVRON CORP | CVX UN Equity | US | USD | 5.32% |
| KINDER MORGAN INC | KMI UN Equity | US | USD | 5.05% |
| ALTRIA GROUP INC | MO UN Equity | US | USD | 4.96% |
| VERIZON COMMUNICATIONS INC | VZ UN Equity | US | USD | 4.96% |
| REALTY INCOME CORP | O UN Equity | US | USD | 4.45% |
| CISCO SYSTEMS INC | CSCO UW Equity | US | USD | 4.42% |
| TEXAS INSTRUMENTS INC | TXN UW Equity | US | USD | 4.41% |
| PFIZER INC | PFE UN Equity | US | USD | 4.39% |
| ADVANCED MICRO DEVICES | AMD UW Equity | US | USD | 4.32% |
| SIMON PROPERTY GROUP INC | SPG UN Equity | US | USD | 4.24% |
| PHILIP MORRIS INTERNATIONAL | PM UN Equity | US | USD | 4.16% |
| US BANCORP | USB UN Equity | US | USD | 4.01% |
| BROADCOM INC | AVGO UW Equity | US | USD | 3.98% |
| TRUIST FINANCIAL CORP | TFC UN Equity | US | USD | 3.87% |
| NVIDIA CORP | NVDA UW Equity | US | USD | 3.86% |
| UNITED PARCEL SERVICE-CL B | UPS UN Equity | US | USD | 3.79% |
| AMPHENOL CORP NEW CL A | APH UN Equity | US | USD | 3.79% |

FACTSHEET - AS OF 07-Apr-2026
Solactive US Diversified EW Equity IIDaily Hedged CAD 117 Index

| Company | Ticker | Country | Currency | Index Weight (%) |
|--------------------------------------|----------------|---------|----------|------------------|
| META PLATFORMS INC | META UW Equity | US | USD | 3.63% |
| CROWDSTRIKE HOLDINGS INC | CRWD UW Equity | US | USD | 3.62% |
| FORD MOTOR CO | F UN Equity | US | USD | 3.44% |
| INTERNATIONAL BUSINESS MACHINES CORP | IBM UN Equity | US | USD | 3.38% |
| MICROSOFT CORP | MSFT UW Equity | US | USD | 3.15% |
| BLACKSTONE INC | BX UN Equity | US | USD | 3.01% |
| ACCENTURE PLC-CL A | ACN UN Equity | IE | USD | 2.95% |
| QUALCOMM INC | QCOM UW Equity | US | USD | 2.82% |

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