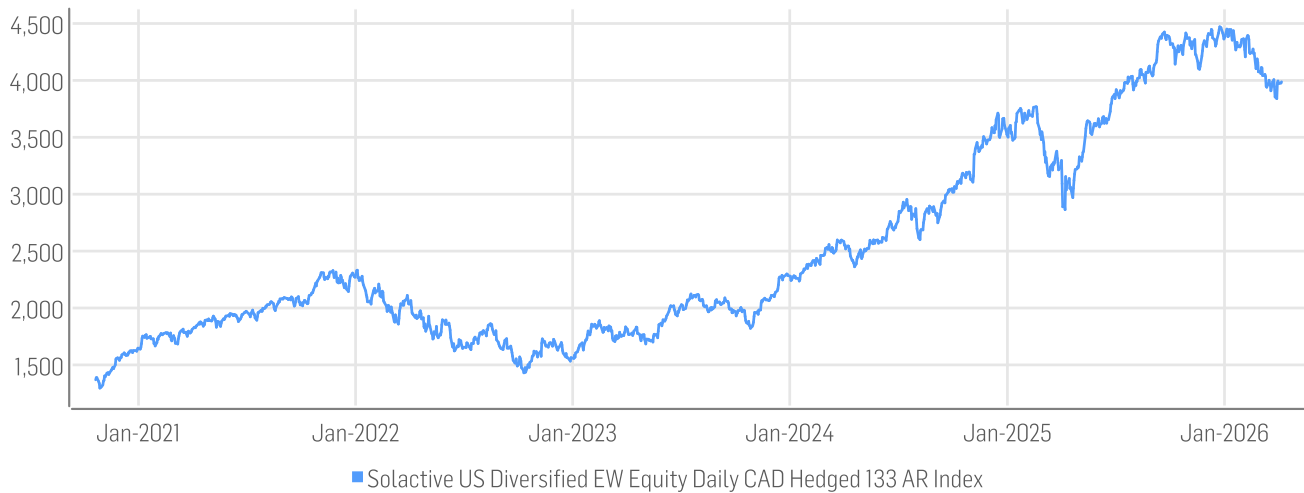


FACTSHEET - AS OF 07-Apr-2026

Solactive US Diversified EW Equity Daily CAD Hedged 133 AR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOSBOV / SLOSBOV	Base Value / Base Date	1368.86 Points / 21.10.2020
Bloomberg / Reuters	SUSDD133 Index / .SUSDD133	Last Price	3987.84
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	02:00 to 16:54 (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 21.10.2020
Index Members	10		

STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.36%	-9.05%	-6.85%	28.97%	-8.61%	191.33%
Performance (p.a.)						21.64%
Volatility (p.a.)	20.69%	21.08%	19.73%	18.59%	20.74%	22.58%
High	4052.82	4446.58	4471.41	4471.41	4451.28	4471.41
Low	3839.79	3839.79	3839.79	2969.66	3839.79	1295.78
Max. Drawdown	-5.26%	-13.65%	-14.13%	-14.13%	-13.74%	-38.69%
VaR 95 \ 99				-25.8% \ -52.2%		-34.9% \ -60.8%
CVaR 95 \ 99				-43.1% \ -57.0%		-51.7% \ -74.2%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
AT&T	T UN Equity	US	USD	12.84%
CITIGROUP INC	C UN Equity	US	USD	11.07%
BROADCOM INC	AVGO UW Equity	US	USD	10.93%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	10.60%
NVIDIA CORP	NVDA UW Equity	US	USD	10.46%
MORGAN STANLEY	MS UN Equity	US	USD	9.89%
HOME DEPOT INC	HD UN Equity	US	USD	8.92%
INTERNATIONAL BUSINESS MACHINES CORP	IBM UN Equity	US	USD	8.86%
TESLA INC	TSLA UW Equity	US	USD	8.65%
BLACKSTONE INC	BX UN Equity	US	USD	7.78%

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