

# FACTSHEET - AS OF 06-Apr-2026

## Solactive US Diversified EW Equity II Index PR

### DESCRIPTION

The Solactive US Diversified EW Equity II Index provides exposure to a basket of 25 securities from the United States stock market

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOTLK0 / SLOTLK	Base Value / Base Date	1000 Points / 22.01.2020
Bloomberg / Reuters	SUSDH2P Index/ .SUSDH2P	Last Price	2420.02
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 22.01.2020
Index Members	25		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.82%	-3.62%	-1.14%	27.36%	-1.84%	142.00%
Performance (p.a.)						15.31%
Volatility (p.a.)	14.69%	13.95%	13.91%	13.29%	13.81%	22.74%
High	2473.29	2600.02	2600.02	2600.02	2600.02	2600.02
Low	2358.15	2358.15	2357.98	1857.34	2358.15	651.09
Sharpe Ratio*	-1.61	-1.26	-0.43	1.82	-0.76	0.51
Max. Drawdown	-4.66%	-9.30%	-9.30%	-9.30%	-9.30%	-35.07%
VaR 95 \ 99				-22.4% \ -31.6%		-32.3% \ -61.1%
CVaR 95 \ 99				-30.1% \ -43.0%		-54.0% \ -101.2%

\* 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).

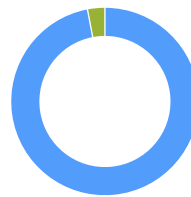
## COMPOSITION BY CURRENCIES

• USD 100.0%



## COMPOSITION BY COUNTRIES

• US 97.0%  
• IE 3.0%



## TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
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%
SIMON PROPERTY GROUP INC	SPG UN Equity	US	USD	4.25%

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