

FACTSHEET - AS OF 06-Apr-2026

Solactive US Diversified EW Equity II Index NTR

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	DE000SLOTLL8 / SLOTLL	Base Value / Base Date	1000 Points / 22.01.2020
Bloomberg / Reuters	/ .SUSDH2N	Last Price	2788.62
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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	-1.64%	-3.07%	-0.01%	30.20%	-1.27%	178.86%
Performance (p.a.)						17.98%
Volatility (p.a.)	14.81%	14.00%	13.90%	13.29%	13.85%	22.74%
High	2844.64	2985.52	2985.52	2985.52	2985.52	2985.52
Low	2715.74	2715.74	2689.75	2093.58	2715.74	654.08
Sharpe Ratio*	-1.48	-1.11	-0.26	2.04	-0.61	0.63
Max. Drawdown	-4.53%	-9.04%	-9.04%	-9.04%	-9.04%	-34.96%
VaR 95 \ 99				-22.4% \ -31.6%		-32.3% \ -61.0%
CVaR 95 \ 99				-30.0% \ -42.6%		-53.9% \ -101.1%

* 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).

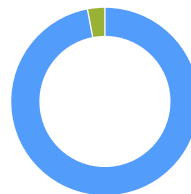
COMPOSITION BY CURRENCIES

• 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%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	4.43%
REALTY INCOME CORP	O UN 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%
PHILIP MORRIS INTERNATIONAL	PM UN Equity	US	USD	4.25%

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