

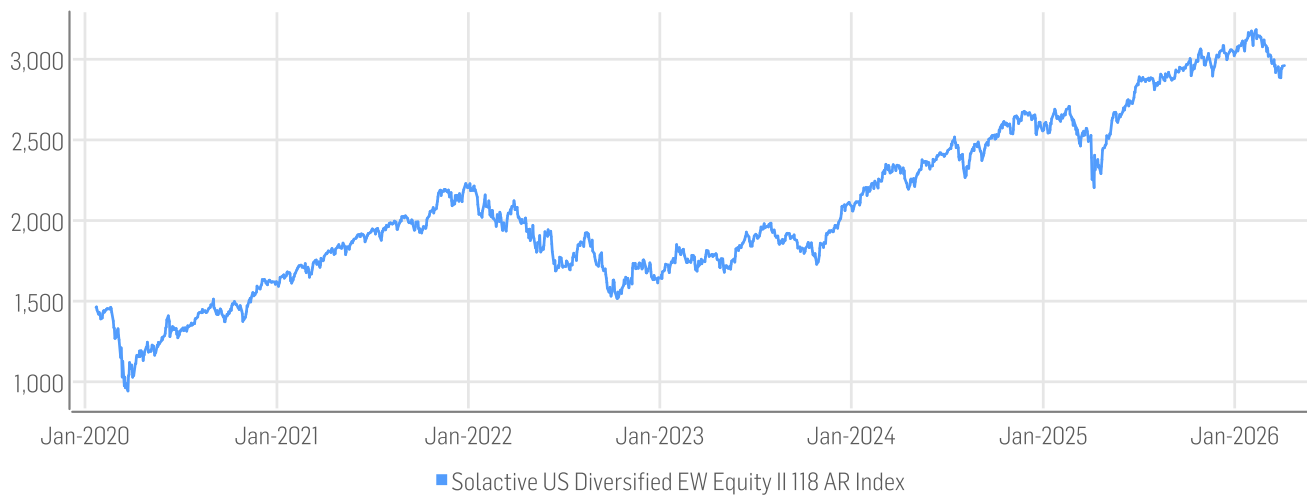
# FACTSHEET - AS OF 06-Apr-2026

## Solactive US Diversified EW Equity II 118 AR Index

### DESCRIPTION

Solactive US Diversified EW Equity II 118 AR Index aims to track the performance of the Solactive US Diversified EW Equity II Index TR adjusted for a synthetic dividend of 118 index points per annum

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SL0TV71 / SL0TV7	Base Value / Base Date	799.78 Points / 22.01.2020
Bloomberg / Reuters	SUS2DHAR Index / .SUS2DHAR	Last Price	2960.80
Index Calculator	Solactive AG	Dividends	118 AR Points
Index Type	Adjusted Return	Calculation	09:30 AM to 04:53 PM (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	-1.90%	-3.77%	-1.45%	26.17%	-2.04%	102.59%
Performance (p.a.)						12.05%
Volatility (p.a.)	13.72%	13.70%	13.72%	13.20%	13.56%	22.73%
High	3027.22	3183.69	3183.69	3183.69	3183.69	3183.69
Low	2884.94	2884.94	2884.94	2290.63	2884.94	942.83
Sharpe Ratio*	-1.78	-1.32	-0.48	1.74	-0.82	0.37
Max. Drawdown	-4.70%	-9.38%	-9.38%	-9.38%	-9.38%	-35.61%
VaR 95 \ 99				-22.6% \ -32.1%		-32.6% \ -61.4%
CVaR 95 \ 99				-30.2% \ -42.9%		-54.3% \ -101.7%

\* 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).

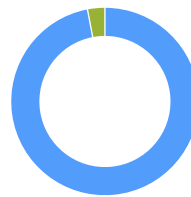
## COMPOSITION BY CURRENCIES

• 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%
SIMON PROPERTY GROUP INC	SPG UN Equity	US	USD	4.25%
PHILIP MORRIS INTERNATIONAL	PM UN Equity	US	USD	4.25%
US BANCORP	USB UN Equity	US	USD	4.01%
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%

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Company	Ticker	Country	Currency	Index Weight (%)
BROADCOM INC	AVGO UW Equity	US	USD	3.76%
AMPHENOL CORP NEW CL A	APH UN Equity	US	USD	3.74%
META PLATFORMS INC	META UW Equity	US	USD	3.63%
FORD MOTOR CO	F UN Equity	US	USD	3.47%
CROWDSTRIKE HOLDINGS INC	CRWD UW Equity	US	USD	3.42%
INTERNATIONAL BUSINESS MACHINES CORP	IBM UN Equity	US	USD	3.42%
MICROSOFT CORP	MSFT UW Equity	US	USD	3.17%
BLACKSTONE INC	BX UN Equity	US	USD	3.01%
ACCENTURE PLC-CL A	ACN UN Equity	IE	USD	2.99%
QUALCOMM INC	QCOM UW Equity	US	USD	2.87%

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