

FACTSHEET - AS OF 28-Nov-2025

Solactive US Diversified EW Equity Daily CAD Hedged 133 AR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

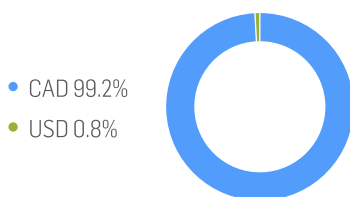
ISIN / WKN	DE000SLOSBV0 / SLOSBV	Base Value / Base Date	1368.86 Points / 21.10.2020
Bloomberg / Reuters	SUSDD133 Index / .SUSDD133	Last Price	4348.65
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	02:00 to 16:54 (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 21.10.2020
Index Members	12		

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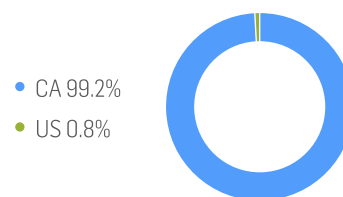
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.22%	6.59%	20.79%	24.60%	23.34%	217.68%
Performance (p.a.)						25.42%
Volatility (p.a.)	19.57%	17.75%	16.21%	25.23%	25.08%	22.78%
High	4402.30	4425.37	4425.37	4425.37	4425.37	4425.37
Low	4097.31	4039.19	3591.16	2864.15	2864.15	1295.78
Max. Drawdown	-6.93%	-7.41%	-7.41%	-24.00%	-24.00%	-38.69%
VaR 95 \ 99				-43.4% \ -79.8%		-34.9% \ -60.8%
CVaR 95 \ 99				-63.0% \ -104.7%		-52.0% \ -75.2%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 28-Nov-2025

Company	Ticker	Country	Currency	Index Weight (%)
CAD-CASH	CAD-CASH	CA	CAD	99.17%
BROADCOM INC	AVGO UN Equity	US	USD	11.42%
MORGAN STANLEY	MS UN Equity	US	USD	10.68%
CITIGROUP INC	C UN Equity	US	USD	10.49%
INTERNATIONAL BUSINESS MACHINES CORP	IBM UN Equity	US	USD	10.44%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	10.09%
AT&T	T UN Equity	US	USD	9.71%
TESLA INC	TSLA UN Equity	US	USD	9.60%
NVIDIA CORP	NVDA UN Equity	US	USD	9.17%
HOME DEPOT INC	HD UN Equity	US	USD	9.11%

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