

FACTSHEET - AS OF 21-Jan-2026

Solactive US Diversified EW Equity 30 AR Index

DESCRIPTION

Solactive US Diversified EW Equity 30 AR Index aims to track the performance of the Solactive US Diversified EW Equity Index TR adjusted for a synthetic dividend of 30 index points per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOSCHA2 / SLOSCHA	Base Value / Base Date	299.95 Points / 21.10.2020
Bloomberg / Reuters	SUSDHA30 Index / .SUSDHA30	Last Price	995.46
Index Calculator	Solactive AG	Dividends	30 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 21.10.2020
Index Members	10		

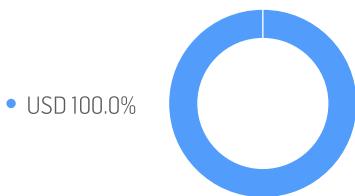
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STATISTICS

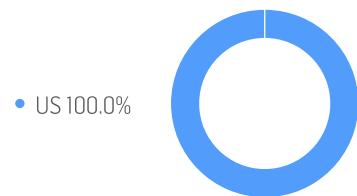
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.10%	2.61%	8.49%	17.37%	-0.97%	231.88%
Performance (p.a.)						25.66%
Volatility (p.a.)	20.42%	18.28%	17.00%	24.34%	22.92%	22.66%
High	1029.68	1029.68	1029.68	1029.68	1025.56	1029.68
Low	983.58	941.76	895.11	651.32	983.58	284.03
Sharpe Ratio*	-1.29	0.40	0.84	0.58	-0.84	0.97
Max. Drawdown	-4.48%	-7.12%	-7.15%	-23.82%	-4.09%	-38.20%
VaR 95 \ 99				-43.1% \ -66.7%		-34.8% \ -61.1%
CVaR 95 \ 99				-61.5% \ -104.9%		-51.9% \ -73.8%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 21-Jan-2026

Company	Ticker	Country	Currency	Index Weight (%)
MORGAN STANLEY	MS UN Equity	US	USD	11.62%
CITIGROUP INC	C UN Equity	US	USD	11.61%
INTERNATIONAL BUSINESS MACHINES CORP	IBM UN Equity	US	USD	10.14%
HOME DEPOT INC	HD UN Equity	US	USD	9.89%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	9.80%
TESLA INC	TSLA UW Equity	US	USD	9.70%
NVIDIA CORP	NVDA UW Equity	US	USD	9.56%
BLACKSTONE INC	BX UN Equity	US	USD	9.47%
BROADCOM INC	AVGO UW Equity	US	USD	9.39%
AT&T	T UN Equity	US	USD	8.83%

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