

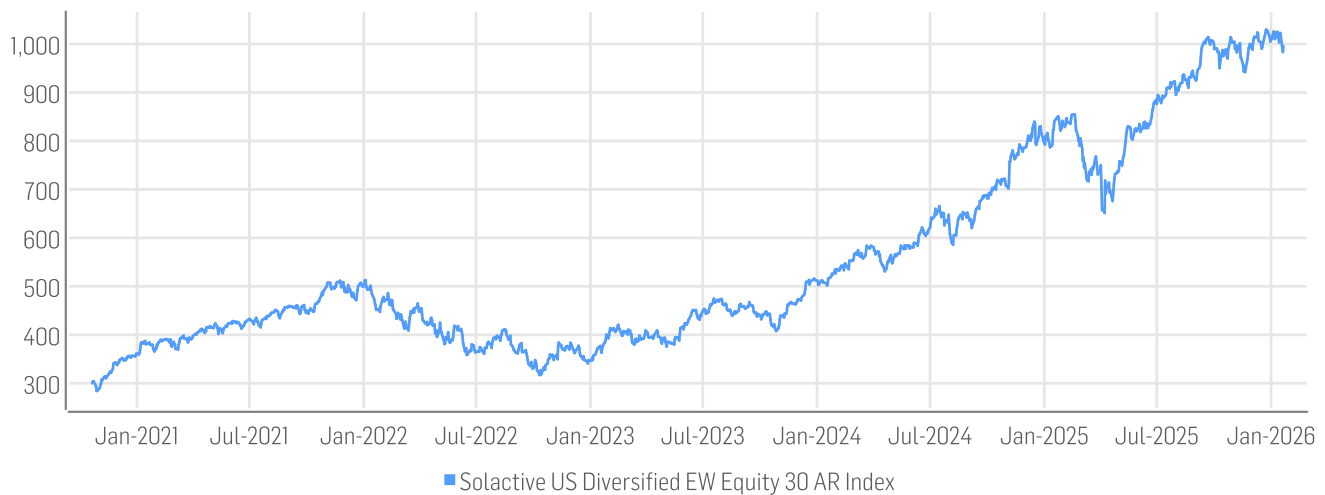
# FACTSHEET - AS OF 21-Jan-2026

## 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	DE000SLOSCA2 / SLOSCA	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

• USD 100.0%



## COMPOSITION BY COUNTRIES

• US 100.0%



## 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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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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