

FACTSHEET - AS OF 28-Nov-2025

Solactive US Diversified EW Equity Index PR

DESCRIPTION

The Solactive US Diversified EW Equity Index represent 10 large cap companies from the US stock market.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOSKP3 / SLOSKP	Base Value / Base Date	1000 Points / 21.10.2020
Bloomberg / Reuters	SUSDHP Index/ .SUSDHP	Last Price	3985.62
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 21.10.2020
Index Members	10		

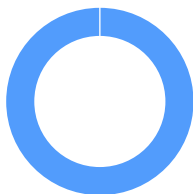
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.06%	7.40%	22.72%	28.63%	26.84%	298.56%
Performance (p.a.)						31.12%
Volatility (p.a.)	19.54%	17.82%	16.25%	25.33%	25.20%	22.81%
High	4028.51	4041.25	4041.25	4041.25	4041.25	4041.25
Low	3750.92	3676.50	3240.51	2574.89	2574.89	948.82
Sharpe Ratio*	-0.83	1.66	2.92	0.99	1.03	1.19
Max. Drawdown	-6.89%	-7.18%	-7.18%	-23.52%	-23.52%	-36.19%
VaR 95 \ 99				-42.6% \ -78.9%		-34.4% \ -60.5%
CVaR 95 \ 99				-63.1% \ -105.2%		-51.5% \ -74.7%

* 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).

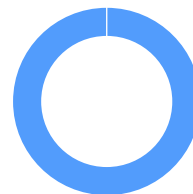
COMPOSITION BY CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• US 100.0%



TOP COMPONENTS AS OF 28-Nov-2025

Company	Ticker	Country	Currency	Index Weight (%)
BROADCOM INC	AVGO UN Equity	US	USD	11.48%
MORGAN STANLEY	MS UN Equity	US	USD	10.73%
CITIGROUP INC	C UN Equity	US	USD	10.54%
INTERNATIONAL BUSINESS MACHINES CORP	IBM UN Equity	US	USD	10.49%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	10.13%
AT&T	T UN Equity	US	USD	9.75%
TESLA INC	TSLA UN Equity	US	USD	9.65%
NVIDIA CORP	NVDA UN Equity	US	USD	9.21%
HOME DEPOT INC	HD UN Equity	US	USD	9.15%
BLACKSTONE INC	BX UN Equity	US	USD	8.87%

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