

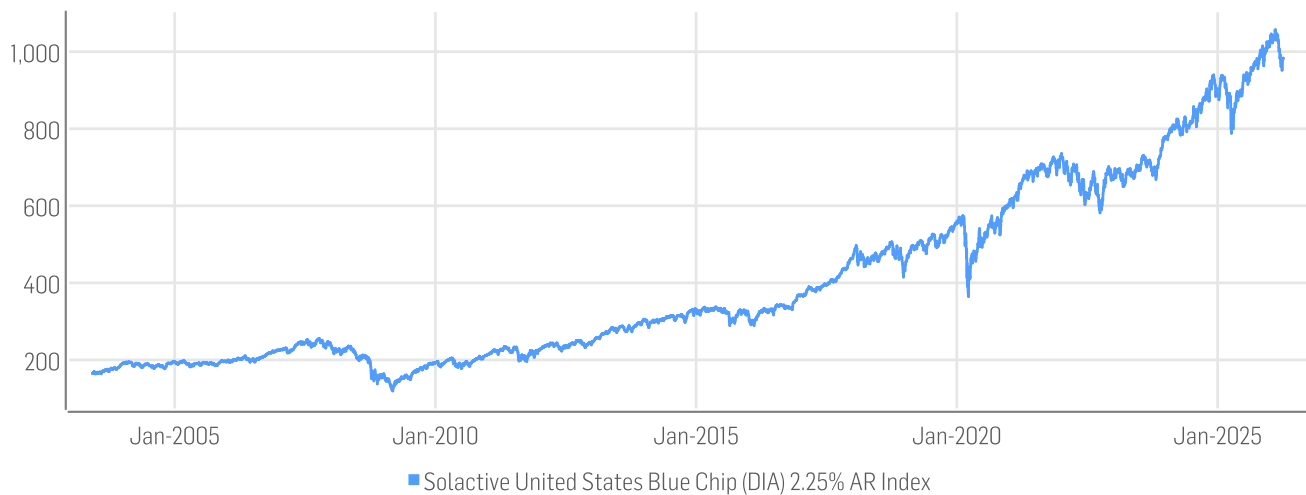
FACTSHEET - AS OF 07-Apr-2026

Solactive United States Blue Chip (DIA) 2.25% AR Index

DESCRIPTION

Solactive United States Blue Chip (DIA) 2.25% AR Index aims to track the performance of the Solactive United States Blue Chip (DIA) GTR Index adjusted for a synthetic dividend of 2% per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOSAG3 / SLOSAG	Base Value / Base Date	192.89 Points / 04.06.2003
Bloomberg / Reuters	SOLDIA2 Index / .SOLDIA2	Last Price	981.66
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	08:00 AM to 04:53 PM (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 04.06.2003
Index Members	1		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.95%	-4.86%	0.83%	16.70%	-3.04%	495.13%
Performance (p.a.)						8.12%
Volatility (p.a.)	15.94%	14.25%	13.23%	12.99%	14.31%	17.69%
High	1006.59	1057.28	1057.28	1057.28	1057.28	1057.28
Low	951.78	951.78	951.78	800.22	951.78	119.23
Sharpe Ratio*	-1.57	-1.54	-0.15	1.02	-1.02	0.25
Max. Drawdown	-5.45%	-9.98%	-9.98%	-9.98%	-9.98%	-53.40%
VaR 95 \ 99				-21.3% \ -29.9%		-25.7% \ -51.2%
CVaR 95 \ 99				-28.7% \ -35.7%		-42.8% \ -77.6%

* 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 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
SPDR DOW JONES INDUSTRIAL AVERAGE ETF TRUST	DIA UP Equity	US	USD	100.00%

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