

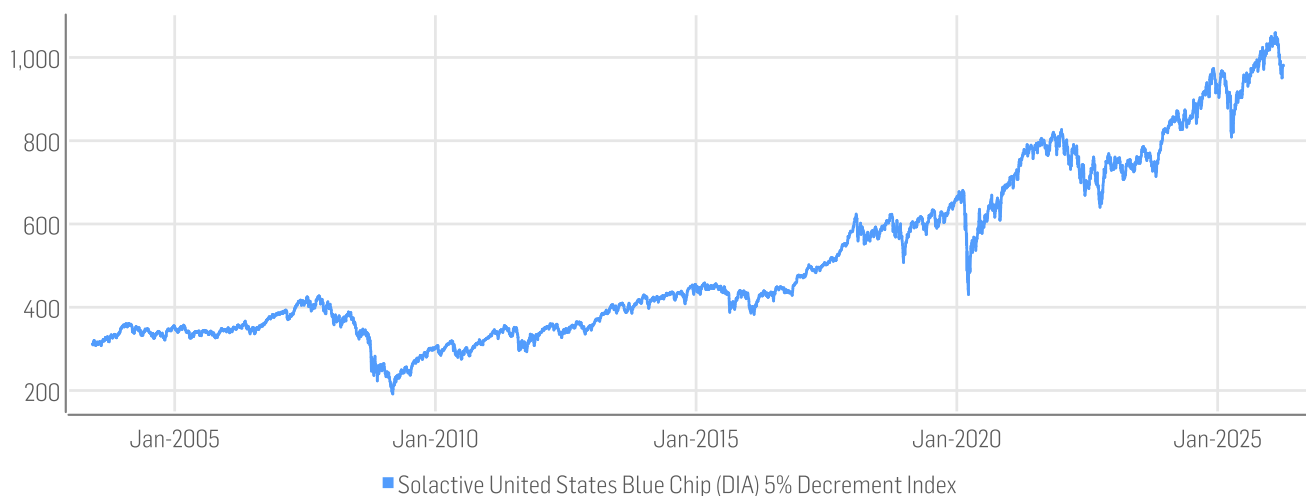
# FACTSHEET - AS OF 07-Apr-2026

## Solactive United States Blue Chip (DIA) 5% Decrement Index

### DESCRIPTION

Solactive United States Blue Chip (DIA) 5% Decrement Index aims to track the performance of the Solactive United States Blue Chip (DIA) GTR Index adjusted for a synthetic dividend of 5% per annum

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOSAH1 / SLOSAH	Base Value / Base Date	363.98 Points / 04.06.2003
Bloomberg / Reuters	SOLDIA5 Index / .SOLDIA5	Last Price	979.64
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		

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**STATISTICS**

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.19%	-5.51%	-0.55%	13.53%	-3.76%	214.66%
Performance (p.a.)						5.15%
Volatility (p.a.)	15.89%	14.24%	13.23%	12.98%	14.30%	17.70%
High	1006.75	1059.63	1059.63	1059.63	1059.63	1059.63
Low	950.61	950.61	950.61	820.25	950.61	191.59
Sharpe Ratio*	-1.72	-1.70	-0.36	0.78	-1.20	0.08
Max. Drawdown	-5.58%	-10.29%	-10.29%	-10.29%	-10.29%	-55.21%
VaR 95 \ 99				-21.4% \ -30.0%		-25.8% \ -51.3%
CVaR 95 \ 99				-28.9% \ -36.0%		-43.0% \ -77.8%

\* 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).

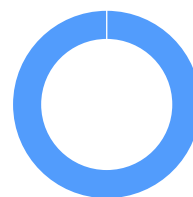
**COMPOSITION BY CURRENCIES**

• USD 100.0%



**COMPOSITION BY COUNTRIES**

• US 100.0%



**TOP COMPONENTS AS OF 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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