

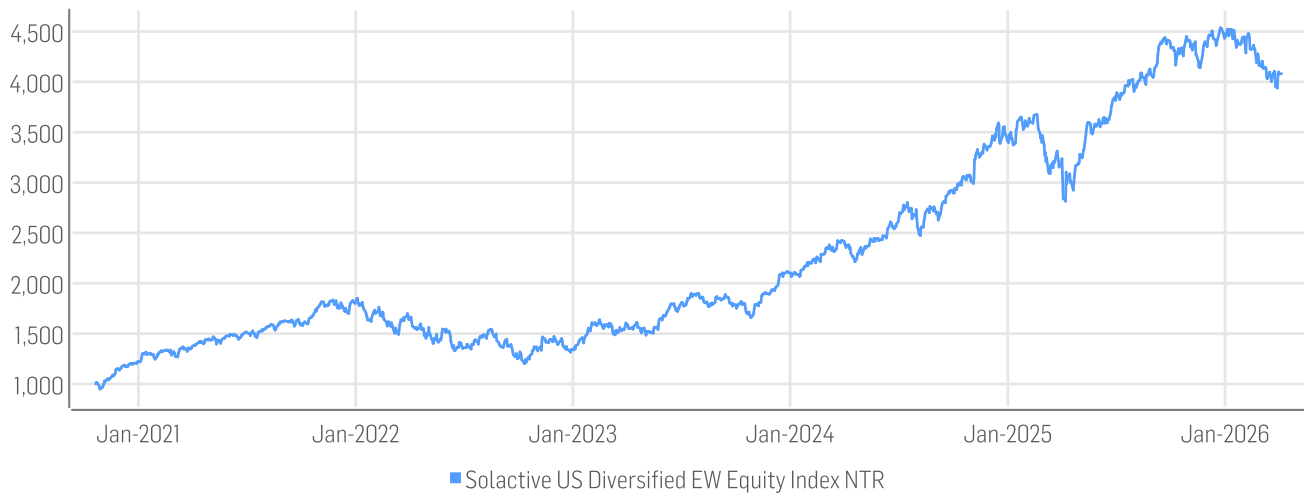
# FACTSHEET - AS OF 06-Apr-2026

## Solactive US Diversified EW Equity Index NTR

### DESCRIPTION

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOSKQ1 / SLOSKQ	Base Value / Base Date	1000 Points / 21.10.2020
Bloomberg / Reuters	/ .SUSDHN	Last Price	4082.07
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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	-1.25%	-9.64%	-5.43%	34.27%	-7.90%	308.21%
Performance (p.a.)						29.41%
Volatility (p.a.)	21.24%	21.06%	19.75%	18.69%	20.90%	22.59%
High	4146.23	4520.65	4537.54	4537.54	4523.82	4537.54
Low	3938.36	3938.36	3938.36	2923.91	3938.36	948.82
Sharpe Ratio*	-0.84	-1.78	-0.73	1.67	-1.46	1.14
Max. Drawdown	-5.01%	-12.88%	-13.20%	-13.20%	-12.94%	-35.02%
VaR 95 \ 99				-25.8% \ -51.6%		-34.4% \ -60.5%
CVaR 95 \ 99				-42.9% \ -56.9%		-51.2% \ -73.5%

\* 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 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
AT&T	T UN Equity	US	USD	13.01%
CITIGROUP INC	C UN Equity	US	USD	11.13%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	10.56%
NVIDIA CORP	NVDA UW Equity	US	USD	10.46%
BROADCOM INC	AVGO UW Equity	US	USD	10.32%
MORGAN STANLEY	MS UN Equity	US	USD	9.81%
HOME DEPOT INC	HD UN Equity	US	USD	9.17%
INTERNATIONAL BUSINESS MACHINES CORP	IBM UN Equity	US	USD	8.95%
TESLA INC	TSLA UW Equity	US	USD	8.83%
BLACKSTONE INC	BX UN Equity	US	USD	7.77%

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