

# FACTSHEET - AS OF 29-Sep-2022

## Solactive Deep Value World MV PR Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                            |                        |  |
|---------------------|----------------------------|------------------------|--|
| ISIN / WKN          | DE000SLA2Y86 / SLA2Y8      | Base Value / Base Date | 100 Points / 01.01.2007                    |
| Bloomberg / Reuters | SOLWDEEP Index / .SOLWDEEP | Last Price             | 94.11                                      |
| Index Calculator    | Solactive AG               | Dividends              | Not included (Price index)                 |
| Index Type          | Developed Markets          | Calculation            | 09:00am to 10:30pm (CET), every 60 seconds |
| Index Currency      | EUR                        | History                | Available daily back to 01.01.2007         |
| Index Members       | 50                         |                        |  |

## STATISTICS

| EUR                | 30D    | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|--------|---------|---------|-----------------|---------|-----------------|
| Performance        | -8.02% | -6.77%  | -9.44%  | -9.16%          | -10.79% | -5.89%          |
| Performance (p.a.) |        |         |         |                 |         | -0.38%          |
| Volatility (p.a.)  | 9.52%  | 8.86%   | 9.20%   | 9.28%           | 9.60%   | 12.37%          |
| High               | 102.32 | 104.77  | 106.81  | 108.45          | 108.45  | 130.71          |
| Low                | 94.11  | 94.11   | 94.11   | 94.11           | 94.11   | 48.98           |
| Sharpe Ratio*      | -6.78  | -2.87   | -2.05   | -1.07           | -1.55   | -0.08           |
| Max. Drawdown      | -8.02% | -10.17% | -11.89% | -13.22%         | -13.22% | -54.14%         |
| VaR 95 \ 99        |        |         |         | -16.9% \ -26.7% |         | -18.5% \ -38.1% |
| CVaR 95 \ 99       |        |         |         | -23.8% \ -37.6% |         | -31.3% \ -58.4% |

\* 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).

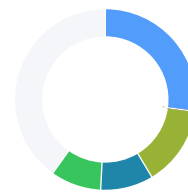
## COMPOSITION BY CURRENCIES

- JPY 27.1%
- EUR 23.8%
- HKD 15.0%
- USD 14.3%
- Others 19.8%



## COMPOSITION BY COUNTRIES

- JP 27.1%
- US 14.3%
- ES 9.4%
- CN 9.0%
- Others 40.1%



## TOP COMPONENTS AS OF 29-Sep-2022

| Company                          | Ticker  | Country | Currency | Index Weight (%) |
|----------------------------------|---------|---------|----------|------------------|
| JAPAN TOBACCO                    | 2914 JT | JP      | JPY      | 5.40%            |
| JAPAN POST BANK CO LTD           | 7182 JT | JP      | JPY      | 5.28%            |
| SOFTBANK CORP                    | 9434 JT | JP      | JPY      | 5.21%            |
| GILEAD SCIENCES INC              | GILD UW | US      | USD      | 5.18%            |
| NIPPON ELECTRIC GLASS CO LTD ORD | 5214 JT | JP      | JPY      | 5.12%            |
| IMPERIAL BRANDS PLC              | IMB LN  | GB      | GBP      | 5.11%            |
| VERIZON COMMUNICATIONS INC       | VZ UN   | US      | USD      | 5.05%            |
| AGRICULTURAL BANK OF CHINA-H     | 1288 HK | CN      | HKD      | 5.04%            |
| BOUYGUES SA                      | EN FP   | FR      | EUR      | 4.84%            |
| POWER ASSETS HOLDINGS LTD        | 6 HK    | HK      | HKD      | 4.83%            |

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