

FACTSHEET - AS OF 06-Jun-2025

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	122.83
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	83		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.14%	1.41%	0.92%	9.78%	2.11%	22.83%
Performance (p.a.)						1.12%
Volatility (p.a.)	6.26%	13.59%	10.92%	10.21%	11.43%	11.90%
High	123.57	123.57	123.57	123.57	123.57	130.71
Low	121.44	111.05	111.05	109.87	111.05	48.98
Sharpe Ratio*	2.02	0.27	-0.03	0.76	0.25	-0.09
Max. Drawdown	-0.77%	-9.77%	-10.12%	-10.12%	-10.12%	-54.14%
VaR 95 \ 99				-12.4% \ -50.6%		-17.2% \ -36.4%
CVaR 95 \ 99				-27.7% \ -53.4%		-30.0% \ -56.3%

* 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

- EUR 24.3%
- HKD 12.8%
- JPY 11.6%
- CAD 11.2%
- Others 40.1%



COMPOSITION BY COUNTRIES

- JP 11.6%
- CA 11.2%
- SG 9.1%
- US 7.8%
- Others 60.3%



TOP COMPONENTS AS OF 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
IMPERIAL BRANDS PLC	IMB LN Equity	GB	GBp	4.97%
ONO PHARMACEUTICAL CO LTD ORD	4528 JT Equity	JP	JPY	4.70%
CAPITAL POWER CORP	CPX CT Equity	CA	CAD	3.44%
JAPAN TOBACCO	2914 JT Equity	JP	JPY	3.31%
ALTRIA GROUP INC	MO UN Equity	US	USD	3.30%
SWISSCOM AG	SCMN SE Equity	CH	CHF	3.24%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	3.14%
BPER BANCA	BPE IM Equity	IT	EUR	3.12%
TELENOR ASA	TEL NO Equity	NO	NOK	3.11%
RED ELECTRICA CORP SA	RED SQ Equity	ES	EUR	3.05%

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