

FACTSHEET - AS OF 22-Aug-2025

Solactive Deep Value World MV NTR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA2Y94 / SLA2Y9	Base Value / Base Date	100 Points / 01.01.2007
Bloomberg / Reuters	SOLWDVN Index / .SOLWDVN	Last Price	287.86
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return 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		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.00%	3.76%	7.05%	12.32%	8.48%	187.86%
Performance (p.a.)						5.84%
Volatility (p.a.)	6.87%	5.40%	10.52%	9.12%	9.84%	11.83%
High	287.86	287.86	287.86	287.86	287.86	287.86
Low	276.90	273.78	248.01	248.01	248.01	53.77
Sharpe Ratio*	6.02	2.64	1.23	1.16	1.18	0.33
Max. Drawdown	-1.56%	-1.69%	-9.55%	-9.55%	-9.55%	-50.58%
VaR 95 \ 99				-12.1% \ -30.1%		-16.9% \ -35.5%
CVaR 95 \ 99				-23.0% \ -52.4%		-29.5% \ -56.1%

* 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).

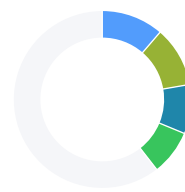
COMPOSITION BY CURRENCIES

- EUR 25.9%
- HKD 20.8%
- JPY 11.3%
- CAD 11.0%
- Others 31.0%



COMPOSITION BY COUNTRIES

- JP 11.3%
- CA 11.0%
- FR 9.0%
- GB 8.2%
- Others 60.5%



TOP COMPONENTS AS OF 22-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
MAGNA INTERNATIONAL INC	MG CT Equity	CA	CAD	5.87%
GREAT WEST LIFE CO	GWO CT Equity	CA	CAD	5.12%
ZURICH INSURANCE GROUP AG	ZURN SE Equity	CH	CHF	5.12%
IMPERIAL BRANDS PLC	IMB LN Equity	GB	GBp	5.11%
CAPITALAND INTEGRATED COMMERCIAL TRUST	CICT SP Equity	SG	SGD	5.05%
BOSIDENG INTERNATIONAL HOLDINGS LTD	3998 HK Equity	KY	HKD	5.04%
ONO PHARMACEUTICAL CO LTD ORD	4528 JT Equity	JP	JPY	4.96%
BOUYGUES SA	EN FP Equity	FR	EUR	4.96%
ELISA OYJ CLASS A	ELISA FH Equity	FI	EUR	4.83%
CLP HOLDINGS LTD	2 HK Equity	HK	HKD	4.73%

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