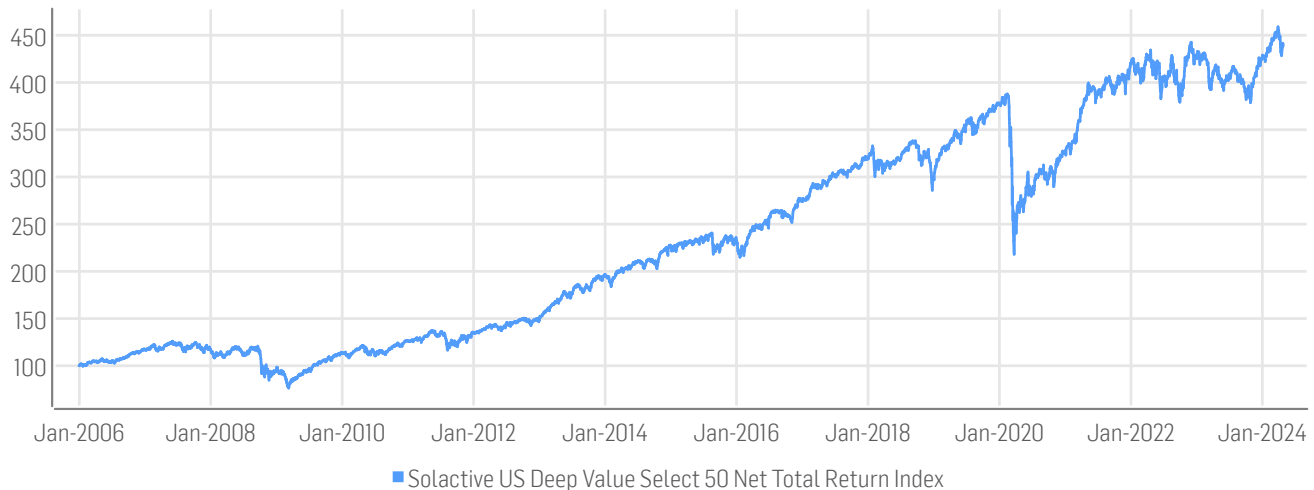


# FACTSHEET - AS OF 26-Apr-2024

## Solactive US Deep Value Select 50 Net Total Return Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA3J76 / SLA3J7	Base Value / Base Date	100 points / 30.12.2005
Bloomberg / Reuters	SOLUDVSN Index / .SOLUDVSN	Last Price	438.56
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	US	Calculation	09:30am to 16:30pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 30.12.2005
Index Members	50		

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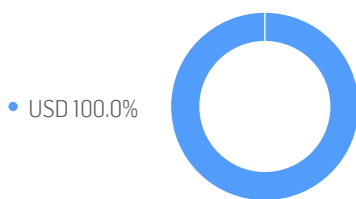
## Solactive US Deep Value Select 50 Net Total Return Index

### STATISTICS

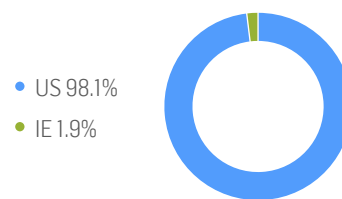
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.00%	1.62%	15.82%	6.31%	3.01%	338.56%
Performance (p.a.)						8.40%
Volatility (p.a.)	12.21%	9.83%	9.65%	9.90%	9.23%	15.47%
High	459.02	459.02	459.02	459.02	459.02	459.02
Low	428.45	428.45	381.77	378.65	422.17	76.31
Sharpe Ratio*	-3.64	0.15	3.05	0.11	0.46	0.20
Max. Drawdown	-6.66%	-6.66%	-6.66%	-9.25%	-6.66%	-43.79%
VaR 95 \ 99				-16.8% \ -22.9%		-21.7% \ -45.2%
CVaR 95 \ 99				-20.7% \ -27.0%		-37.9% \ -70.5%

\* 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



### COMPOSITION BY COUNTRIES



### TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	WAB UN Equity	US	USD	2.28%
CACI INTERNATIONAL INC -CL A	CACI UN Equity	US	USD	2.25%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	2.22%
UDR INC	UDR UN Equity	US	USD	2.16%
PHILIP MORRIS INTERNATIONAL	PM UN Equity	US	USD	2.15%
AMERICAN EXPRESS CO	AXP UN Equity	US	USD	2.15%
MONDELEZ INTERNATIONAL INC	MDLZ UW Equity	US	USD	2.14%
GENERAL MILLS INC	GIS UN Equity	US	USD	2.13%
COCA-COLA CO/THE	KO UN Equity	US	USD	2.12%
LOCKHEED MARTIN CORP	LMT UN Equity	US	USD	2.12%
QUEST DIAGNOSTICS INC	DGX UN Equity	US	USD	2.10%
CASEYS GENERAL STORES INC	CASY UW Equity	US	USD	2.09%
MID-AMERICA APARTMENT COMM	MAA UN Equity	US	USD	2.09%

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Company	Ticker	Country	Currency	Index Weight (%)
LEIDOS HOLDINGS INC	LDOS UN Equity	US	USD	2.08%
UNION PACIFIC CORP	UNP UN Equity	US	USD	2.07%
T-MOBILE US INC	TMUS UW Equity	US	USD	2.07%
CLOROX COMPANY	CLX UN Equity	US	USD	2.07%
PAYCHEX INC	PAYX UW Equity	US	USD	2.05%
MCDONALDS CORP	MCD UN Equity	US	USD	2.04%
MOTOROLA SOLUTIONS INC	MSI UN Equity	US	USD	2.04%
NNN REIT INC	NNN UN Equity	US	USD	2.03%
SOUTHWEST GAS HOLDINGS INC	SWX UN Equity	US	USD	2.03%
ALLSTATE CORP	ALL UN Equity	US	USD	2.02%
AMETEK INC	AME UN Equity	US	USD	2.02%
HOLOGIC INC	HOLX UW Equity	US	USD	2.02%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	2.02%
JACK HENRY & ASSOCIATES INC	JKHY UW Equity	US	USD	1.99%
KROGER CO	KR UN Equity	US	USD	1.98%
AMERICAN FINANCIAL GROUP INC	AFG UN Equity	US	USD	1.98%
LOWES COS INC	LOW UN Equity	US	USD	1.97%
VERISK ANALYTICS INC	VRSK UW Equity	US	USD	1.97%
HILTON WORLDWIDE HOLDINGS INC	HLT UN Equity	US	USD	1.96%
F5 INC	FFIV UW Equity	US	USD	1.96%
AKAMAI TECHNOLOGIES INC	AKAM UW Equity	US	USD	1.96%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	1.95%
MORNINGSTAR INC	MORN UW Equity	US	USD	1.94%
OTIS WORLDWIDE CORP	OTIS UN Equity	US	USD	1.93%
MEDTRONIC PLC	MDT UN Equity	IE	USD	1.93%
SEI INVESTMENTS	SEIC UW Equity	US	USD	1.93%
HARTFORD FINANCIAL SERVICES GROUP INC	HIG UN Equity	US	USD	1.92%
ORACLE CORP	ORCL UN Equity	US	USD	1.92%
APA CORP	APA UW Equity	US	USD	1.91%
IDEX CORP	IEX UN Equity	US	USD	1.90%
CVS HEALTH CORP	CVS UN Equity	US	USD	1.87%
ABBVIE INC	ABBV UN Equity	US	USD	1.87%
GRACO	GGG UN Equity	US	USD	1.85%
DOLLAR GENERAL CORP	DG UN Equity	US	USD	1.84%
SIMPSON MANUFACTURING CO INC	SSD UN Equity	US	USD	1.81%
LAMB WESTON HOLDING INC	LW UN Equity	US	USD	1.71%
GLOBE LIFE INC	GL UN Equity	US	USD	1.41%

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