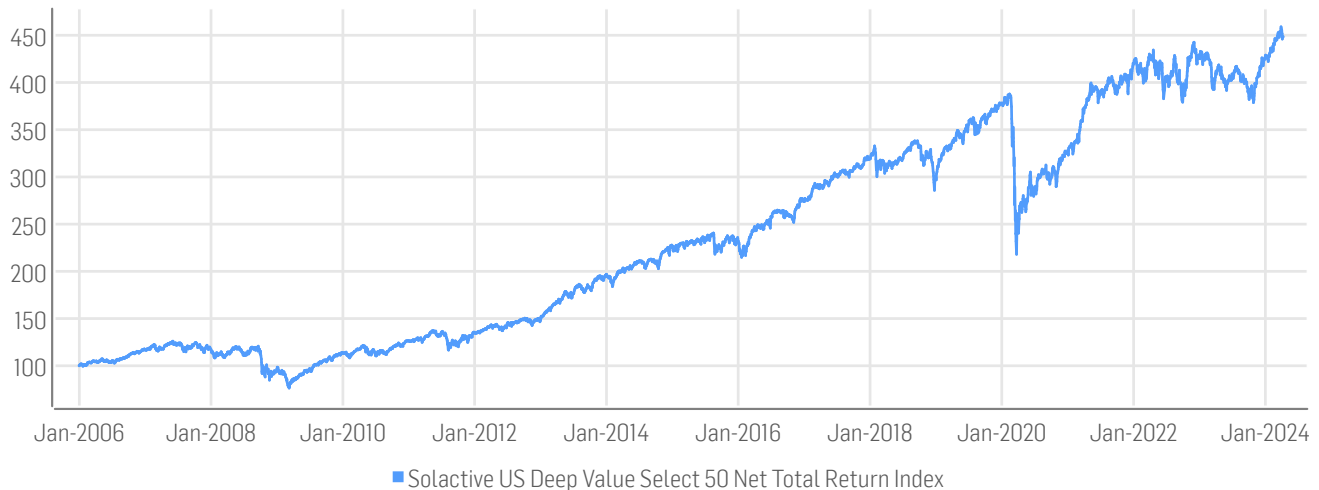


# FACTSHEET - AS OF 09-Apr-2024

## 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	448.76
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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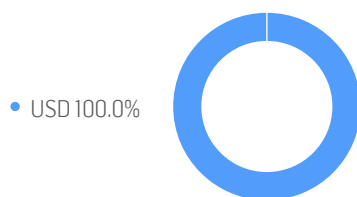
## Solactive US Deep Value Select 50 Net Total Return Index

### STATISTICS

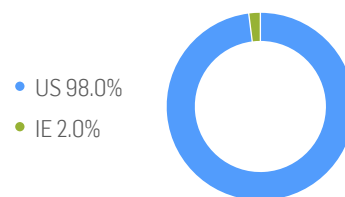
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.14%	5.33%	15.23%	7.89%	5.41%	348.76%
Performance (p.a.)						8.56%
Volatility (p.a.)	9.71%	8.70%	9.84%	9.77%	8.55%	15.48%
High	459.02	459.02	459.02	459.02	459.02	459.02
Low	445.95	422.17	378.65	378.65	422.17	76.31
Sharpe Ratio*	-0.72	2.08	2.84	0.27	1.80	0.21
Max. Drawdown	-2.85%	-2.85%	-4.51%	-9.55%	-2.85%	-43.79%
VaR 95 \ 99				-16.2% \ -22.9%		-21.7% \ -45.3%
CVaR 95 \ 99				-20.2% \ -27.0%		-37.9% \ -71.0%

\* 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 09-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
MID-AMERICA APARTMENT COMM	MAA UN Equity	US	USD	2.12%
PAYCHEX INC	PAYX UW Equity	US	USD	2.12%
UDR INC	UDR UN Equity	US	USD	2.11%
MORNINGSTAR INC	MORN UW Equity	US	USD	2.09%
NNN REIT INC	NNN UN Equity	US	USD	2.08%
F5 INC	FFIV UW Equity	US	USD	2.06%
GENERAL MILLS INC	GIS UN Equity	US	USD	2.06%
JACK HENRY & ASSOCIATES INC	JKHY UW Equity	US	USD	2.06%
LOWES COS INC	LOW UN Equity	US	USD	2.04%
HOLOGIC INC	HOLX UW Equity	US	USD	2.04%
IDEX CORP	IEX UN Equity	US	USD	2.03%
OTIS WORLDWIDE CORP	OTIS UN Equity	US	USD	2.03%
GRACO	GGG UN Equity	US	USD	2.03%

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Company	Ticker	Country	Currency	Index Weight (%)
CACI INTERNATIONAL INC -CL A	CACI UN Equity	US	USD	2.03%
MOTOROLA SOLUTIONS INC	MSI UN Equity	US	USD	2.03%
QUEST DIAGNOSTICS INC	DGX UN Equity	US	USD	2.03%
AKAMAI TECHNOLOGIES INC	AKAM UW Equity	US	USD	2.02%
PHILIP MORRIS INTERNATIONAL	PM UN Equity	US	USD	2.01%
AMETEK INC	AME UN Equity	US	USD	2.01%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	2.01%
LOCKHEED MARTIN CORP	LMT UN Equity	US	USD	2.01%
SEI INVESTMENTS	SEIC UW Equity	US	USD	2.01%
MONDELEZ INTERNATIONAL INC	MDLZ UW Equity	US	USD	2.01%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	2.01%
COCA-COLA CO/THE	KO UN Equity	US	USD	2.01%
WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	WAB UN Equity	US	USD	2.01%
UNION PACIFIC CORP	UNP UN Equity	US	USD	2.01%
VERISK ANALYTICS INC	VRSK UW Equity	US	USD	2.00%
APA CORP	APA UW Equity	US	USD	1.99%
CASEYS GENERAL STORES INC	CASY UW Equity	US	USD	1.99%
HILTON WORLDWIDE HOLDINGS INC	HLT UN Equity	US	USD	1.99%
SOUTHWEST GAS HOLDINGS INC	SWX UN Equity	US	USD	1.99%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	1.99%
T-MOBILE US INC	TMUS UW Equity	US	USD	1.98%
MEDTRONIC PLC	MDT UN Equity	IE	USD	1.98%
LEIDOS HOLDINGS INC	LDOS UN Equity	US	USD	1.98%
AMERICAN FINANCIAL GROUP INC	AFG UN Equity	US	USD	1.98%
CVS HEALTH CORP	CVS UN Equity	US	USD	1.98%
CLOROX COMPANY	CLX UN Equity	US	USD	1.97%
ORACLE CORP	ORCL UN Equity	US	USD	1.97%
MCDONALDS CORP	MCD UN Equity	US	USD	1.97%
AMERICAN EXPRESS CO	AXP UN Equity	US	USD	1.96%
GLOBE LIFE INC	GL UN Equity	US	USD	1.96%
ALLSTATE CORP	ALL UN Equity	US	USD	1.95%
SIMPSON MANUFACTURING CO INC	SSD UN Equity	US	USD	1.95%
HARTFORD FINANCIAL SERVICES GROUP INC	HIG UN Equity	US	USD	1.95%
DOLLAR GENERAL CORP	DG UN Equity	US	USD	1.94%
KROGER CO	KR UN Equity	US	USD	1.93%
ABBVIE INC	ABBV UN Equity	US	USD	1.93%
LAMB WESTON HOLDING INC	LW UN Equity	US	USD	1.60%

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