

# FACTSHEET - AS OF 29-Sep-2022

## Solactive Atlantic Deep Value Select Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

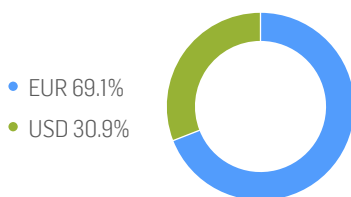
ISIN / WKN	DE000SLA3J92 / SLA3J9	Base Value / Base Date	100 points / 30.12.2009
Bloomberg / Reuters	SOLADVSP Index / .SOLADVSP	Last Price	164.07
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Europe and US	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 30.12.2009
Index Members	2		

## STATISTICS

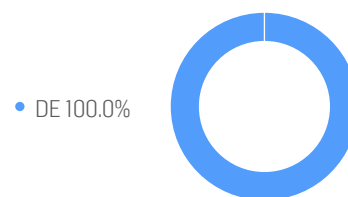
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-7.40%	-6.65%	-15.41%	-10.55%	-15.55%	64.07%
Performance (p.a.)						3.96%
Volatility (p.a.)	13.25%	11.84%	12.56%	12.62%	13.15%	13.23%
High	179.36	186.08	197.26	197.41	197.41	205.64
Low	164.07	164.07	164.07	164.07	164.07	96.70
Sharpe Ratio*	-4.64	-2.11	-2.34	-0.90	-1.59	0.25
Max. Drawdown	-8.53%	-11.83%	-16.83%	-16.89%	-16.89%	-40.46%
VaR 95 \ 99				-22.3% \ -35.6%		-19.5% \ -37.4%
CVaR 95 \ 99				-30.1% \ -44.3%		-32.6% \ -61.1%

\* 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



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 29-Sep-2022

Company	Ticker	Country	Currency	Index Weight (%)
SOLACTIVE EUROPEAN DEEP VALUE SELECT 50 INDEX	SOLEDVSP Index	DE	EUR	69.08%
SOLACTIVE US DEEP VALUE SELECT 50 INDEX	SOLUDVSP Index	DE	USD	30.92%

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