

FACTSHEET - AS OF 20-Mar-2023

Solactive Deep Value World MV ex-DA GTR Index

DESCRIPTION

The Solactive Deep Value World MV ex-DA Index provides exposure to the performance of a basket of 50 liquid International companies selected through a Deep Value, Expected Dividend Yield and Low Volatility methodology. In addition to this, the companies are screened for no major involvement in any disputable activity.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA5WT6 / SLA5WT	Base Value / Base Date	100 Points / 01.04.2006
Bloomberg / Reuters	.SOWDEEXG	Last Price	237.28
Index Calculator	Solactive AG	Dividends	Included (Total Return Index)
Index Type	Total Return	Calculation	09:00am to 22:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 01.04.2006
Index Members	50		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.02%	2.68%	2.71%	-1.97%	2.03%	137.28%
Performance (p.a.)						5.22%
Volatility (p.a.)	9.40%	7.79%	9.61%	9.22%	8.11%	12.33%
High	246.02	246.02	246.02	248.17	246.02	313.38
Low	236.72	231.10	218.11	218.11	232.55	71.14
Sharpe Ratio*	-3.57	1.14	0.33	-0.48	0.89	0.23
Max. Drawdown	-3.78%	-3.78%	-6.33%	-12.11%	-3.78%	-43.93%
VaR 95 \ 99				-15.5% \ -23.5%		-18.3% \ -36.2%
CVaR 95 \ 99				-21.8% \ -36.6%		-30.7% \ -55.6%

* 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).

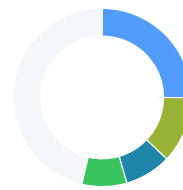
COMPOSITION BY CURRENCIES

- JPY 25.0%
- EUR 22.6%
- HKD 15.4%
- USD 13.0%
- Others 23.9%



COMPOSITION BY COUNTRIES

- JP 25.0%
- US 12.1%
- CN 8.4%
- SG 8.2%
- Others 46.3%



TOP COMPONENTS AS OF 20-Mar-2023

Company	Ticker	Country	Currency	Index Weight (%)
SINOPHARM GROUP CO LTD	1099 HK Equity	CN	HKD	5.32%
WILMAR INTERNATIONAL LTD	WIL SP Equity	SG	SGD	5.14%
SOFTBANK CORP	9434 JT Equity	JP	JPY	5.10%
SWIRE PACIFIC LTD ORD A	19 HK Equity	HK	HKD	5.09%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	5.06%
NIPPON ELECTRIC GLASS CO LTD ORD	5214 JT Equity	JP	JPY	5.01%
RED ELECTRICA CORP SA	RED SQ Equity	ES	EUR	5.00%
TRYG AS	TRYG DC Equity	DK	DKK	5.00%
SAMPO OYJ CLASS A	SAMPO FH Equity	FI	EUR	4.95%
TOYO TIRE CORP	5105 JT Equity	JP	JPY	4.93%

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