

# FACTSHEET - AS OF 06-May-2021

## Solactive Deep Value World MV ex-DA NTR 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	DE000SLA5WU4 / SLA5WU	Base Value / Base Date	100 Points / 01.04.2006
Bloomberg / Reuters	.SOWDEEXN	Last Price	251.08
Index Calculator	Solactive AG	Dividends	Included (Total Return Index)
Index Type	Net 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		

## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	0.54%	6.12%	13.40%	11.21%	10.64%	151.08%
Performance (p.a.)	-	-	-	-	-	6.29%
Volatility (p.a.)	6.04%	8.62%	9.53%	12.82%	8.90%	12.69%
High	252.41	252.41	252.41	252.41	252.41	292.15
Low	246.71	232.40	223.25	212.13	226.94	68.63
Sharpe Ratio	1.21	3.23	3.10	0.93	3.88	0.53
Max. Drawdown	-2.26%	-3.53%	-4.05%	-13.19%	-3.53%	-45.16%
VaR 95 \ 99				-20.2% \ -37.5%		-18.9% \ -37.5%
CVaR 95 \ 99				-30.0% \ -49.9%		-31.7% \ -57.9%

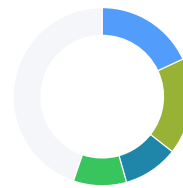
### Composition by Currencies

- USD 19.8%
- JPY 17.5%
- HKD 16.2%
- EUR 13.4%
- Others 33.2%



### Composition by Countries

- US 18.1%
- JP 17.5%
- KY 10.0%
- AU 9.6%
- Others 44.8%



## TOP COMPONENTS AS OF 06-May-2021

Company	Ticker	Country	Currency	Index Weight (%)
PFIZER INC	PFE UN Equity	US	USD	5.44%
PROGRESSIVE CORP	PGR UN Equity	US	USD	5.39%
RED ELECTRICA CORP SA	REE SQ Equity	ES	EUR	5.31%
H.U. GROUP HOLDINGS INC	4544 JT Equity	JP	JPY	5.29%
SWISSCOM AG	SCMN SE Equity	CH	CHF	5.26%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	5.17%
ADMIRAL GROUP PLC	ADM LN Equity	GB	GBP	4.98%
SOFTBANK CORP	9434 JT Equity	JP	JPY	4.82%
AURIZON HOLDINGS LTD	AZJ AT Equity	AU	AUD	4.66%
SEVEN BANK LTD ORD	8410 JT Equity	JP	JPY	4.55%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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