

FACTSHEET - AS OF 09-Jul-2025

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 | 350.11 |
| 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

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|--------|--------|--------|-----------------|--------|-----------------|
| Performance | -1.62% | 10.29% | 7.28% | 12.97% | 5.55% | 250.11% |
| Performance (p.a.) | | | | | | 6.72% |
| Volatility (p.a.) | 5.30% | 7.51% | 11.27% | 10.47% | 11.06% | 11.96% |
| High | 355.98 | 357.30 | 357.30 | 357.30 | 357.30 | 357.30 |
| Low | 347.86 | 317.45 | 311.50 | 300.31 | 311.50 | 68.63 |
| Sharpe Ratio* | -3.77 | 6.25 | 1.19 | 1.08 | 0.82 | 0.40 |
| Max. Drawdown | -2.28% | -2.64% | -9.59% | -9.59% | -9.59% | -45.16% |
| VaR 95 \ 99 | | | | -13.8% \ -45.9% | | -17.7% \ -35.7% |
| CVaR 95 \ 99 | | | | -29.3% \ -58.0% | | -29.8% \ -54.3% |

* 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).

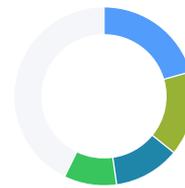
COMPOSITION BY CURRENCIES

- EUR 37.7%
- USD 25.0%
- SGD 11.9%
- GBp 9.5%
- Others 16.0%



COMPOSITION BY COUNTRIES

- US 20.6%
- FR 15.3%
- SG 11.9%
- GB 9.5%
- Others 42.8%



TOP COMPONENTS AS OF 09-Jul-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|----------------------------------------|-----------------|---------|----------|------------------|
| BOUYGUES SA | EN FP Equity | FR | EUR | 5.29% |
| BUCKLE INC/THE | BKE UN Equity | US | USD | 5.24% |
| ELISA OYJ CLASS A | ELISA FH Equity | FI | EUR | 5.19% |
| ITALGAS SPA | IG IM Equity | IT | EUR | 5.03% |
| ONO PHARMACEUTICAL CO LTD ORD | 4528 JT Equity | JP | JPY | 4.98% |
| CAPITALAND INTEGRATED COMMERCIAL TRUST | CICT SP Equity | SG | SGD | 4.98% |
| ADMIRAL GROUP PLC | ADM LN Equity | GB | GBp | 4.92% |
| ENAGAS SA | ENG SQ Equity | ES | EUR | 4.91% |
| WILMAR INTERNATIONAL LTD | WIL SP Equity | SG | SGD | 4.91% |
| CARREFOUR SA | CA FP Equity | FR | EUR | 4.91% |

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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

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