

FACTSHEET - AS OF 29-Nov-2023

Solactive Deep Value World MV ex-DA PR 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	DE000SLA5WV2 / SLA5WV	Base Value / Base Date	100 Points / 01.04.2006
Bloomberg / Reuters	SOWDEEXP Index / .SOWDEEXP	Last Price	135.30
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Price Return	Calculation	09:00am to 22:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 01.04.2006
Index Members	52		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	4.91%	0.68%	2.42%	4.82%	6.50%	35.30%
Performance (p.a.)						1.73%
Volatility (p.a.)	7.70%	8.84%	8.66%	7.98%	7.95%	12.20%
High	135.62	137.86	137.86	137.86	137.86	171.38
Low	128.97	128.87	128.16	125.70	127.05	61.49
Sharpe Ratio*	9.80	-0.13	0.12	0.12	0.41	-0.18
Max. Drawdown	-1.03%	-6.52%	-6.52%	-6.52%	-6.52%	-48.55%
VaR 95 \ 99				-11.9% \ -22.2%		-18.3% \ -36.2%
CVaR 95 \ 99				-18.6% \ -24.0%		-30.6% \ -54.9%

* 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).

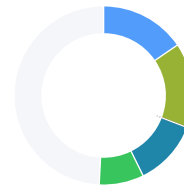
COMPOSITION BY CURRENCIES

- EUR 26.9%
- USD 16.4%
- JPY 15.4%
- SGD 11.9%
- Others 29.4%



COMPOSITION BY COUNTRIES

- US 15.5%
- JP 15.4%
- SG 11.9%
- FR 8.1%
- Others 49.2%



TOP COMPONENTS AS OF 29-Nov-2023

Company	Ticker	Country	Currency	Index Weight (%)
NIPPON ELECTRIC GLASS CO LTD ORD	5214 JT Equity	JP	JPY	5.62%
TRYG AS	TRYG DC Equity	DK	DKK	5.44%
CRACKER BARREL OLD COUNTRY STORE INC	CBRL UW Equity	US	USD	5.33%
CHINA TOWER CORP LTD	788 HK Equity	CN	HKD	5.25%
RED ELECTRICA CORP SA	RED SQ Equity	ES	EUR	5.13%
ORANGE SA	ORA FP Equity	FR	EUR	5.04%
SOFTBANK CORP	9434 JT Equity	JP	JPY	4.97%
SNAM SPA	SRG IM Equity	IT	EUR	4.89%
KEPPEL CORP LTD ORD	KEP SP Equity	SG	SGD	4.82%
ISUZU MOTORS LTD	7202 JT Equity	JP	JPY	4.78%

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