

FACTSHEET - AS OF 26-Nov-2021

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	135.21
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	51		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.66%	-1.38%	-0.75%	5.86%	6.29%	35.21%
Performance (p.a.)	-	-	-	-	-	1.95%
Volatility (p.a.)	9.71%	6.92%	6.97%	7.72%	7.76%	12.55%
High	138.70	138.70	139.69	140.50	140.50	171.38
Low	135.21	134.38	134.38	125.24	127.20	61.49
Sharpe Ratio	-0.73	-0.71	-0.14	0.83	0.96	0.19
Max. Drawdown	-2.52%	-2.52%	-3.80%	-4.36%	-4.36%	-48.55%
VaR 95 \ 99				-13.1% \ -25.3%		-18.8% \ -37.5%
CVaR 95 \ 99				-20.2% \ -36.8%		-31.6% \ -57.5%

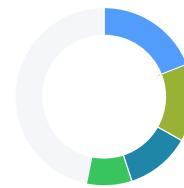
COMPOSITION BY CURRENCIES

- EUR 19.1%
- USD 19.0%
- HKD 15.5%
- JPY 14.2%
- Others 32.3%



COMPOSITION BY COUNTRIES

- US 19.0%
- JP 14.2%
- CN 11.7%
- SG 8.3%
- Others 46.8%



TOP COMPONENTS AS OF 26-Nov-2021

Company	Ticker	Country	Currency	Index Weight (%)
GLAXOSMITHKLINE PLC	GSK LN Equity	GB	GBP	5.48%
RED ELECTRICA CORP SA	REE SQ Equity	ES	EUR	5.38%
MSC INDUSTRIAL DIRECT CO-A	MSM UN Equity	US	USD	5.31%
VENTURE CORPORATION LIMITED	VMS SP Equity	SG	SGD	5.20%
POLYMETAL INTERNATIONAL PLC	POLY LN Equity	JE	GBP	5.17%
SWISSCOM AG	SCMN SE Equity	CH	CHF	5.10%
SOFTBANK CORP	9434 JT Equity	JP	JPY	5.06%
BANK OF CHINA LTD-H	3988 HK Equity	CN	HKD	5.01%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	4.99%
OMNICOM GROUP	OMC UN Equity	US	USD	4.82%

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