

FACTSHEET - AS OF 07-Apr-2026

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	400.12
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	-0.85%	7.66%	10.20%	25.75%	8.00%	300.12%
Performance (p.a.)						7.17%
Volatility (p.a.)	9.29%	9.18%	7.53%	7.28%	8.88%	11.82%
High	405.28	412.87	412.87	412.87	412.87	412.87
Low	390.95	371.66	361.99	322.45	370.47	68.63
Sharpe Ratio*	-1.27	3.59	2.64	3.33	3.57	0.44
Max. Drawdown	-3.54%	-5.31%	-5.31%	-5.31%	-5.31%	-45.16%
VaR 95 \ 99				-10.7% \ -19.5%		-17.4% \ -35.5%
CVaR 95 \ 99				-16.1% \ -28.1%		-29.4% \ -53.6%

* 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

- EUR 36.7%
- USD 17.3%
- HKD 14.8%
- CAD 12.0%
- Others 19.2%



COMPOSITION BY COUNTRIES

- US 14.1%
- ES 12.5%
- FR 12.3%
- CA 12.0%
- Others 49.2%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
NATURGY ENERGY GROUP SA	NTGY SQ Equity	ES	EUR	5.31%
RIO TINTO PLC	RIO LN Equity	GB	Gbp	5.31%
H&R BLOCK INC	HRB UN Equity	US	USD	5.29%
WHITECAP RESOURCES INC	WCP CT Equity	CA	CAD	5.26%
CARREFOUR SA	CA FP Equity	FR	EUR	5.20%
UNITED OVERSEAS BANK LTD	UOB SP Equity	SG	SGD	5.06%
RED ELECTRICA CORP SA	RED SQ Equity	ES	EUR	5.05%
POSTE ITALIANE SPA	PST IM Equity	IT	EUR	4.98%
PUBLICIS GROUPE SA	PUB FP Equity	FR	EUR	4.87%
CHINA MERCHANTS BANK-H	3968 HK Equity	CN	HKD	4.81%

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