

FACTSHEET - AS OF 07-Apr-2026

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 | 179.86 |
| 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 | 50 | | |

STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|--------|--------|--------|-----------------|--------|-----------------|
| Performance | -1.13% | 6.91% | 8.45% | 19.85% | 7.12% | 79.86% |
| Performance (p.a.) | | | | | | 2.98% |
| Volatility (p.a.) | 9.18% | 9.14% | 7.52% | 7.22% | 8.85% | 11.84% |
| High | 182.60 | 186.40 | 186.40 | 186.40 | 186.40 | 186.40 |
| Low | 176.14 | 168.24 | 165.27 | 152.07 | 167.90 | 61.49 |
| Sharpe Ratio* | -1.61 | 3.20 | 2.12 | 2.53 | 3.12 | 0.09 |
| Max. Drawdown | -3.54% | -5.51% | -5.51% | -5.51% | -5.51% | -48.55% |
| VaR 95 \ 99 | | | | -10.7% \ -19.5% | | -17.8% \ -35.8% |
| CVaR 95 \ 99 | | | | -16.1% \ -28.1% | | -29.7% \ -53.8% |

* 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 17.4%
- HKD 14.8%
- CAD 11.9%
- Others 19.1%



COMPOSITION BY COUNTRIES

- US 14.1%
- ES 12.4%
- FR 12.3%
- CA 11.9%
- Others 49.2%



TOP COMPONENTS AS OF 07-Apr-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|--------------------------|----------------|---------|----------|------------------|
| RIO TINTO PLC | RIO LN Equity | GB | GBp | 5.33% |
| H&R BLOCK INC | HRB UN Equity | US | USD | 5.30% |
| WHITECAP RESOURCES INC | WCP CT Equity | CA | CAD | 5.26% |
| NATURGY ENERGY GROUP SA | NTGY SQ Equity | ES | EUR | 5.23% |
| CARREFOUR SA | CA FP Equity | FR | EUR | 5.22% |
| UNITED OVERSEAS BANK LTD | UOB SP Equity | SG | SGD | 5.08% |
| RED ELECTRICA CORP SA | RED SQ Equity | ES | EUR | 5.07% |
| POSTE ITALIANE SPA | PST IM Equity | IT | EUR | 4.99% |
| PUBLICIS GROUPE SA | PUB FP Equity | FR | EUR | 4.89% |
| CHINA MERCHANTS BANK-H | 3968 HK Equity | CN | HKD | 4.82% |

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