

FACTSHEET - AS OF 28-Jun-2024

Solactive Atlantic Deep Value Select Net Total Return Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA3KA6 / SLA3KA	Base Value / Base Date	100 points / 30.12.2009
Bloomberg / Reuters	SOLADVSN Index / .SOLADVSN	Last Price	373.39
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Europe and US	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 30.12.2009
Index Members	2		

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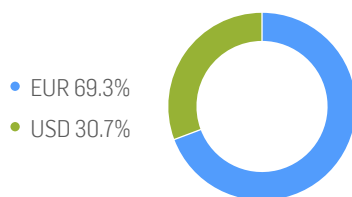
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STATISTICS

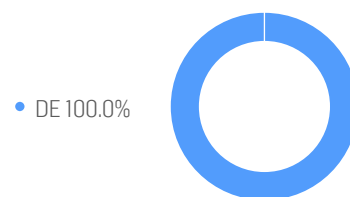
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.28%	-1.41%	5.34%	7.70%	5.34%	273.39%
Performance (p.a.)						9.52%
Volatility (p.a.)	7.89%	7.68%	6.68%	7.15%	6.66%	12.86%
High	379.96	383.18	383.18	383.18	383.18	383.18
Low	371.66	363.37	354.47	327.75	354.47	96.98
Sharpe Ratio*	-0.90	-1.21	1.12	0.58	1.10	0.46
Max. Drawdown	-2.18%	-4.06%	-4.06%	-6.47%	-4.06%	-40.15%
VaR 95 \ 99				-11.2% \ -18.7%		-18.7% \ -35.7%
CVaR 95 \ 99				-16.1% \ -22.3%		-31.1% \ -58.4%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 28-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
SOLACTIVE EUROPEAN DEEP VALUE SELECT 50 NET TOTAL RETURN INDEX	SOLEDVSN Index	DE	EUR	69.27%
SOLACTIVE US DEEP VALUE SELECT 50 NET TOTAL RETURN INDEX	SOLUDVSN Index	DE	USD	30.73%

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