

# FACTSHEET - AS OF 18-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	375.62
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		

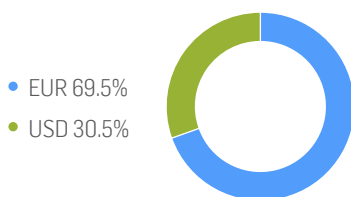
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### STATISTICS

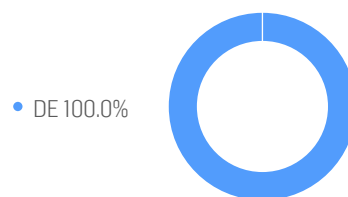
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.97%	0.18%	6.56%	10.04%	5.97%	275.62%
Performance (p.a.)						9.58%
Volatility (p.a.)	7.52%	7.34%	6.46%	7.13%	6.60%	12.87%
High	382.77	383.18	383.18	383.18	383.18	383.18
Low	371.66	363.37	352.48	327.75	354.47	96.98
Sharpe Ratio*	-3.35	-0.40	1.56	0.92	1.43	0.46
Max. Drawdown	-3.01%	-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%		-31.2% \ -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 18-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
SOLACTIVE EUROPEAN DEEP VALUE SELECT 50 NET TOTAL RETURN INDEX	SOLEDVSN Index	DE	EUR	69.54%
SOLACTIVE US DEEP VALUE SELECT 50 NET TOTAL RETURN INDEX	SOLUDVSN Index	DE	USD	30.46%

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