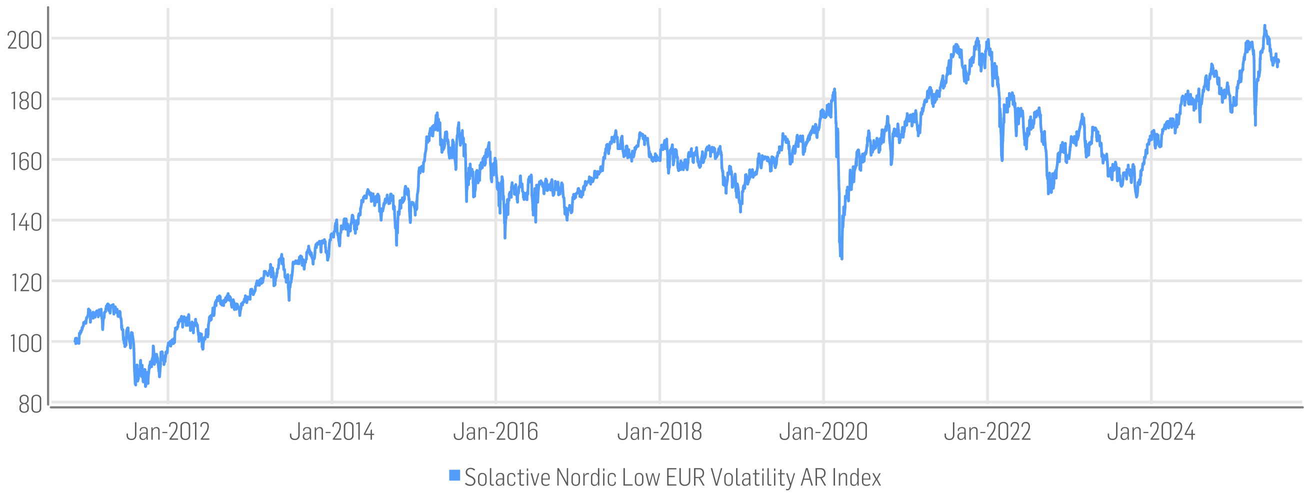
FACTSHEET - AS OF 22-Jul-2025
Solactive Nordic Low EUR Volatility AR Index

DESCRIPTION

The Solactive Nordic Low EUR Volatility Index aims to track the price movements of Scandinavian shares that feature a low historical volatility. The index is calculated as a net total return index in EUR less a 4% decrement per annum. The components are weighted according to the inverse of their 12 month historical volatility. The Solactive Nordic Low EUR Volatility Index is rebalanced on a quarterly basis.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA2UH2 / SLA2UH	Base Value / Base Date	100 Points / 12.11.2010
Bloomberg / Reuters	SOLNELV Index / .SOLNLEV	Last Price	192.16
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total Return	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 12.11.2010
Index Members	20		

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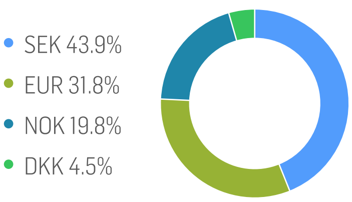
STATISTICS

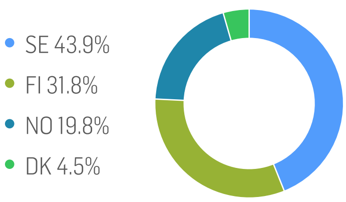
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.37%	1.72%	3.41%	6.47%	8.05%	92.16%
Performance (p.a.)						4.55%
Volatility (p.a.)	9.65%	10.12%	16.60%	14.28%	16.02%	15.61%
High	194.86	204.26	204.26	204.26	204.26	204.26
Low	190.52	187.30	171.29	171.29	171.29	85.12
Sharpe Ratio*	-0.66	0.52	0.31	0.33	0.81	0.17
Max. Drawdown	-2.23%	-6.73%	-13.93%	-13.93%	-13.93%	-30.60%
VaR 95 \ 99				-18.2% \ -61.6%		-24.4% \ -45.6%
CVaR 95 \ 99				-37.8% \ -76.4%		-38.2% \ -65.5%

* 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 22-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
SAMPO OYJ CLASS A	SAMPO FH Equity	FI	EUR	6.17%
ELISA OYJ CLASS A	ELISA FH Equity	FI	EUR	6.12%
TELENOR ASA	TEL NO Equity	NO	NOK	5.81%
KONE OYJ CLASS B	KNEBV FH Equity	FI	EUR	5.57%
TELE2 AB	TEL2B SS Equity	SE	SEK	5.54%
TELIA CO AB	TELIA SS Equity	SE	SEK	5.16%
ASSA ABLOY AB CLASS B	ASSAB SS Equity	SE	SEK	4.91%
ALFA LAVAL AB	ALFA SS Equity	SE	SEK	4.87%
INDUSTRIVAERDEN AB ORD C	INDUC SS Equity	SE	SEK	4.86%
MOWI ASA	MOWI NO Equity	NO	NOK	4.86%
ESSITY AB CLASS B	ESSITYB SS Equity	SE	SEK	4.86%
AAK AB	AAK SS Equity	SE	SEK	4.75%
UPM-KYMMENE OYJ	UPM FH Equity	FI	EUR	4.73%
ORKLA ASA	ORK NO Equity	NO	NOK	4.72%
KESKO OYJ CLASS B	KESKOB FH Equity	FI	EUR	4.66%

Company	Ticker	Country	Currency	Index Weight (%)
INVESTOR AB CLASS B	INVEB SS Equity	SE	SEK	4.66%
NORDEA BANK ABP	NDA FH Equity	FI	EUR	4.57%
NOVONESIS AS CLASS B	NSISB DC Equity	DK	DKK	4.46%
DNB BANK ASA	DNB NO Equity	NO	NOK	4.40%
SVENSKA CELLULOSA AKTIEBOLAGET CLASS B	SCAB SS Equity	SE	SEK	4.29%

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