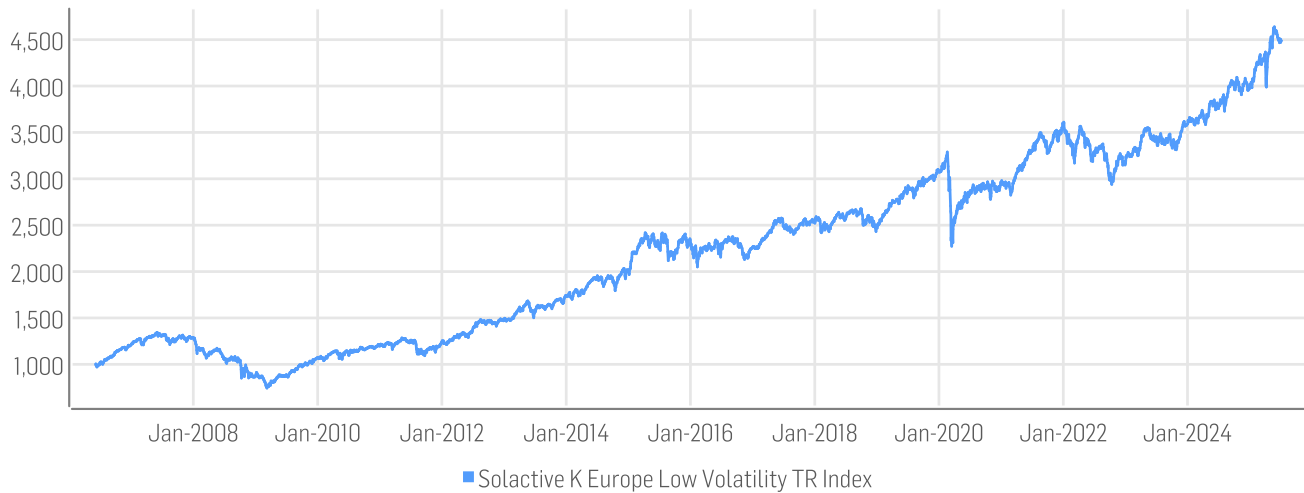


# FACTSHEET - AS OF 07-Jul-2025

## Solactive K Europe Low Volatility TR Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA9600 / SLA960	Base Value / Base Date	1000 Points / 25.10.2019
Bloomberg / Reuters	/ .SOKLOVET	Last Price	4488.74
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 06.06.2006
Index Members	50		

# FACTSHEET - AS OF 07-Jul-2025

## Solactive K Europe Low Volatility TR Index

### STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.31%	9.60%	11.59%	16.49%	12.56%	50.31%
Performance (p.a.)						7.41%
Volatility (p.a.)	6.24%	13.26%	14.29%	11.82%	14.06%	13.42%
High	4578.03	4638.96	4638.96	4638.96	4638.96	4638.96
Low	4466.17	3988.74	3981.29	3728.49	3981.29	2272.72
Sharpe Ratio*	-4.28	3.25	1.61	1.25	1.70	0.41
Max. Drawdown	-2.80%	-3.72%	-8.66%	-8.66%	-8.66%	-30.91%
VaR 95 \ 99				-15.1% \ -42.0%		-18.3% \ -38.5%
CVaR 95 \ 99				-31.5% \ -70.1%		-33.0% \ -67.4%

\* 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

- EUR 62.7%
- CHF 14.8%
- GBp 11.1%
- NOK 3.7%
- Others 7.7%



### COMPOSITION BY COUNTRIES

- CH 14.8%
- GB 13.3%
- FR 10.9%
- IT 10.1%
- Others 50.9%



### TOP COMPONENTS AS OF 07-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
SWISSCOM AG	SCMN SE Equity	CH	CHF	2.66%
DANONE SA	BN FP Equity	FR	EUR	2.39%
ROYAL KPN NV	KPN NA Equity	NL	EUR	2.36%
ENGIE SA	ENGI FP Equity	FR	EUR	2.36%
ORANGE SA	ORA FP Equity	FR	EUR	2.34%
SCHINDLER HOLDING AG	SCHP SE Equity	CH	CHF	2.31%
AGEAS SA NV	AGS BB Equity	BE	EUR	2.26%
POSTE ITALIANE SPA	PST IM Equity	IT	EUR	2.24%
COCA-COLA EUROPACIFIC PARTNERS PLC	CCEP UW Equity	GB	USD	2.20%
KONE OYJ CLASS B	KNEBV FH Equity	FI	EUR	2.14%

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