

FACTSHEET - AS OF 19-May-2025

Solactive K Europe Low Volatility AR Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA9626 / SLA962	Base Value / Base Date	1000 Points / 25.10.2019
Bloomberg / Reuters	/ .SOKLOVRP	Last Price	2105.02
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Adjusted 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		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	4.45%	4.96%	12.15%	14.08%	11.48%	21.57%
Performance (p.a.)						3.57%
Volatility (p.a.)	11.68%	18.68%	14.32%	11.90%	15.76%	13.53%
High	2105.83	2105.83	2105.83	2105.83	2105.83	2105.83
Low	2024.08	1875.06	1872.20	1782.39	1875.06	1307.82
Sharpe Ratio*	5.80	1.05	1.68	1.02	1.96	0.10
Max. Drawdown	-2.95%	-8.68%	-8.68%	-8.68%	-8.68%	-31.06%
VaR 95 \ 99				-15.1% \ -42.0%		-18.6% \ -39.1%
CVaR 95 \ 99				-31.7% \ -70.2%		-33.6% \ -67.6%

* 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 62.2%
- CHF 14.6%
- GBp 11.6%
- NOK 3.9%
- Others 7.7%



COMPOSITION BY COUNTRIES

- CH 14.6%
- GB 13.6%
- FR 12.4%
- DE 11.3%
- Others 48.0%



TOP COMPONENTS AS OF 19-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
SWISSCOM AG	SCMN SE Equity	CH	CHF	2.62%
DANONE SA	BN FP Equity	FR	EUR	2.57%
ROYAL KPN NV	KPN NA Equity	NL	EUR	2.42%
POSTE ITALIANE SPA	PST IM Equity	IT	EUR	2.30%
ORANGE SA	ORA FP Equity	FR	EUR	2.29%
SCHINDLER HOLDING AG	SCHP SE Equity	CH	CHF	2.22%
ENGIE SA	ENGI FP Equity	FR	EUR	2.21%
IMPERIAL BRANDS PLC	IMB LN Equity	GB	GBp	2.21%
KONINKLIJKE AHOLD DELHAIZE N	AD NA Equity	NL	EUR	2.19%
SAMPO OYJ CLASS A	SAMPO FH Equity	FI	EUR	2.16%

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