

# FACTSHEET - AS OF 22-May-2025

## Solactive K Europe Low Volatility PR Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA96Y2 / SLA96Y	Base Value / Base Date	1000 Points / 25.10.2019
Bloomberg / Reuters	/ .SOKLOVEP	Last Price	2382.42
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Price 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	4.86%	6.45%	11.83%	15.87%	13.07%	27.14%
Performance (p.a.)						4.40%
Volatility (p.a.)	11.31%	18.77%	14.27%	11.90%	15.60%	13.53%
High	2387.75	2387.75	2387.75	2387.75	2387.75	2387.75
Low	2262.76	2095.71	2088.96	1984.34	2095.71	1418.49
Sharpe Ratio*	6.73	1.42	1.63	1.17	2.24	0.16
Max. Drawdown	-2.93%	-8.66%	-8.66%	-8.66%	-8.66%	-31.03%
VaR 95 \ 99				-15.1% \ -42.0%		-18.6% \ -39.1%
CVaR 95 \ 99				-31.7% \ -70.1%		-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 62.3%
- CHF 14.5%
- GBp 11.6%
- NOK 3.8%
- Others 7.7%



### COMPOSITION BY COUNTRIES

- CH 14.5%
- GB 13.6%
- FR 12.6%
- DE 11.3%
- Others 48.0%



### TOP COMPONENTS AS OF 22-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
SWISSCOM AG	SCMN SE Equity	CH	CHF	2.64%
DANONE SA	BN FP Equity	FR	EUR	2.58%
ROYAL KPN NV	KPN NA Equity	NL	EUR	2.42%
ORANGE SA	ORA FP Equity	FR	EUR	2.38%
POSTE ITALIANE SPA	PST IM Equity	IT	EUR	2.30%
ENGIE SA	ENGI FP Equity	FR	EUR	2.24%
IMPERIAL BRANDS PLC	IMB LN Equity	GB	GBp	2.20%
KONINKLIJKE AHOLD DELHAIZE N	AD NA Equity	NL	EUR	2.19%
SCHINDLER HOLDING AG	SCHP SE Equity	CH	CHF	2.16%
SAMPO OYJ CLASS A	SAMPO FH Equity	FI	EUR	2.14%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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