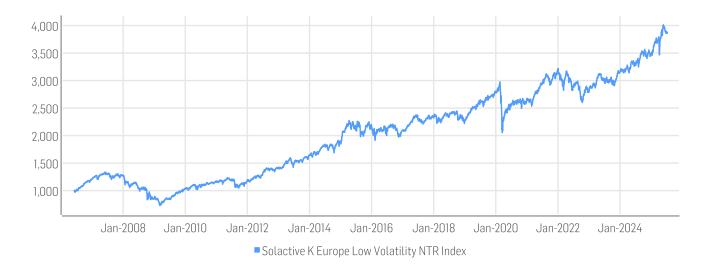


FACTSHEET - AS OF 10-Jul-2025 Solactive K Europe Low Volatility NTR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA96Z9 / SLA96Z	Base Value / Base Date	1000 Points / 25.10.2019
Bloomberg / Reuters	/ .SOKLOVEN	Last Price	3867.04
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net 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		



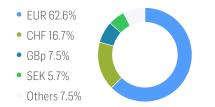


STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.93%	8.02%	11.12%	16.04%	11.43%	43.10%
Performance (p.a.)						6.48%
Volatility (p.a.)	6.29%	9.93%	14.20%	11.77%	13.92%	13.40%
High	3943.01	4012.12	4012.12	4012.12	4012.12	4012.12
Low	3857.88	3579.87	3464.44	3248.20	3464.44	2054.09
Sharpe Ratio*	-3.66	3.51	1.54	1.22	1.51	0.34
Max. Drawdown	-2.16%	-3.84%	-8.66%	-8.66%	-8.66%	-30.94%
VaR 95 \ 99				-15.1% \ -42.0%		-18.3% \ -38.5%
CVaR 95 \ 99				-31.6% \ -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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 10-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
ORANGE SA	ORA FP Equity	FR	EUR	2.57%
DANONE SA	BN FP Equity	FR	EUR	2.53%
SWISSCOM AG	SCMN SE Equity	СН	CHF	2.52%
ENGIE SA	ENGI FP Equity	FR	EUR	2.48%
SCHINDLER HOLDING AG	SCHP SE Equity	СН	CHF	2.32%
NATURGY ENERGY GROUP SA	NTGY SQ Equity	ES	EUR	2.30%
POSTE ITALIANE SPA	PST IM Equity	IT	EUR	2.24%
SCHINDLER HOLDING AG ORD	SCHN SE Equity	СН	CHF	2.21%
ROYAL KPN NV	KPN NA Equity	NL	EUR	2.19%
HUSQVARNA AB	HUSQB SS Equity	SE	SEK	2.15%





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Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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