

# 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		

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### 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

- EUR 62.6%
- CHF 16.7%
- GBp 7.5%
- SEK 5.7%
- Others 7.5%



### COMPOSITION BY COUNTRIES

- CH 16.7%
- FR 15.3%
- ES 11.8%
- IT 10.1%
- Others 46.2%



### 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	CH	CHF	2.52%
ENGIE SA	ENGI FP Equity	FR	EUR	2.48%
SCHINDLER HOLDING AG	SCHP SE Equity	CH	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	CH	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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The index is launched on 25-Oct-2019. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

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