

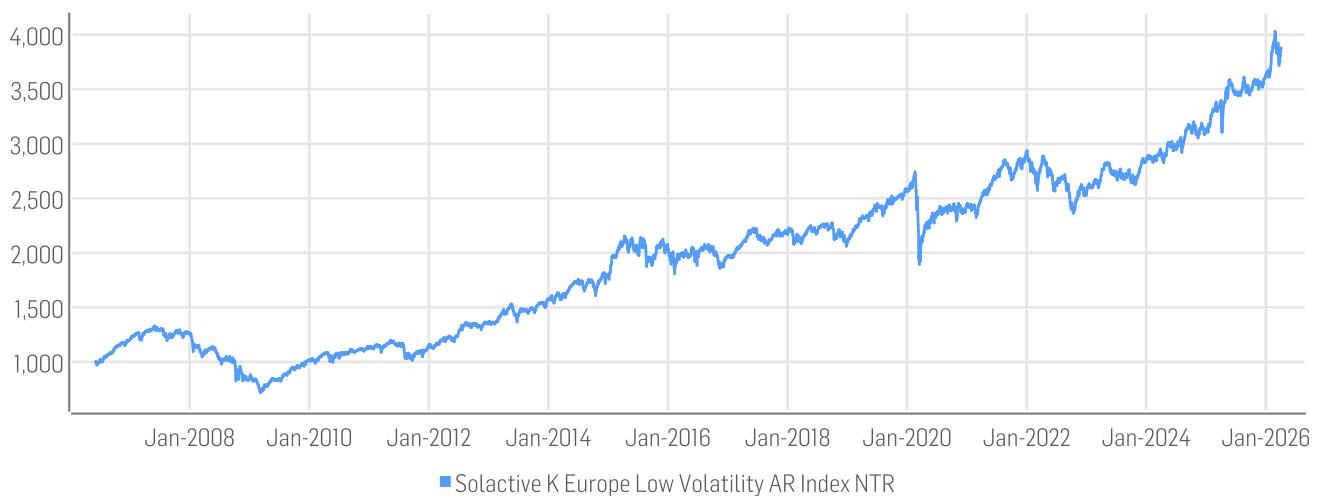
FACTSHEET - AS OF 07-Apr-2026

Solactive K Europe Low Volatility AR Index NTR

DESCRIPTION

The index replicates the return of an investment into the index components (net dividends reinvested) with a constant dividend markdown per year, subtracted on an accrued basis. Consequently, the index performs better (or worse) than the standard price index that does not consider dividend reinvestments as long as the overall net dividend yield of the index components is greater (lower) than the value being subtracted.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA9618 / SLA961	Base Value / Base Date	1000 Points / 25.10.2019
Bloomberg / Reuters	SOKLOVEU Index / .SOKLOVEU	Last Price	3874.94
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		

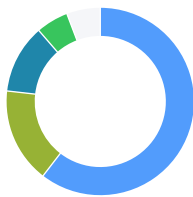
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.54%	6.21%	9.92%	20.90%	7.03%	55.17%
Performance (p.a.)						7.05%
Volatility (p.a.)	14.87%	13.05%	10.22%	9.53%	12.70%	13.01%
High	3922.24	4030.32	4030.32	4030.32	4030.32	4030.32
Low	3718.53	3609.18	3499.99	3267.32	3609.18	1893.83
Sharpe Ratio*	0.33	1.97	1.88	2.03	2.14	0.39
Max. Drawdown	-5.19%	-7.74%	-7.74%	-7.74%	-7.74%	-30.97%
VaR 95 \ 99				-14.2% \ -26.4%		-17.9% \ -38.5%
CVaR 95 \ 99				-22.0% \ -38.9%		-32.0% \ -64.4%

* 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 60.4%
- GBp 16.3%
- CHF 11.9%
- SEK 5.6%
- Others 5.8%



COMPOSITION BY COUNTRIES

- GB 16.3%
- FR 12.6%
- CH 11.9%
- IT 11.3%
- Others 47.9%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
SNAM SPA	SRG IM Equity	IT	EUR	2.88%
SWISSCOM AG	SCMN SE Equity	CH	CHF	2.72%
ROYAL KPN NV	KPN NA Equity	NL	EUR	2.47%
KONINKLIJKE AHOLD DELHAIZE N	AD NA Equity	NL	EUR	2.45%
ORANGE SA	ORA FP Equity	FR	EUR	2.45%
IBERDROLA SA	IBE SQ Equity	ES	EUR	2.42%
ENGIE SA	ENGI FP Equity	FR	EUR	2.41%
TERNA SPA	TRN IM Equity	IT	EUR	2.30%
POSTE ITALIANE SPA	PST IM Equity	IT	EUR	2.27%
AGEAS SA NV	AGS BB Equity	BE	EUR	2.26%

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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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