

FACTSHEET - AS OF 02-Apr-2026

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	4356.40
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		

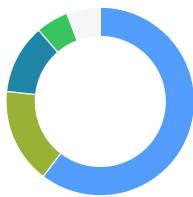
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.15%	6.86%	11.50%	25.38%	7.29%	61.21%
Performance (p.a.)						7.70%
Volatility (p.a.)	17.52%	12.88%	10.16%	11.67%	12.79%	13.01%
High	4404.47	4524.41	4524.41	4524.41	4524.41	4524.41
Low	4176.05	4049.29	3907.60	3466.48	4049.29	2054.09
Sharpe Ratio*	-0.01	2.25	2.24	2.04	2.37	0.44
Max. Drawdown	-5.19%	-7.70%	-7.70%	-7.70%	-7.70%	-30.94%
VaR 95 \ 99				-15.1% \ -42.0%		-17.9% \ -38.4%
CVaR 95 \ 99				-29.8% \ -64.8%		-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 12.0%
- SEK 5.6%
- Others 5.8%



COMPOSITION BY COUNTRIES

- GB 16.3%
- FR 12.5%
- CH 12.0%
- IT 11.3%
- Others 47.9%



TOP COMPONENTS AS OF 02-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
SNAM SPA	SRG IM Equity	IT	EUR	2.86%
SWISSCOM AG	SCMN SE Equity	CH	CHF	2.73%
ROYAL KPN NV	KPN NA Equity	NL	EUR	2.48%
KONINKLIJKE AHOLD DELHAIZE N	AD NA Equity	NL	EUR	2.45%
IBERDROLA SA	IBE SQ Equity	ES	EUR	2.43%
ORANGE SA	ORA FP Equity	FR	EUR	2.43%
ENGIE SA	ENGI FP Equity	FR	EUR	2.40%
TERNA SPA	TRN IM Equity	IT	EUR	2.30%
AGEAS SA NV	AGS BB Equity	BE	EUR	2.26%
POSTE ITALIANE SPA	PST IM Equity	IT	EUR	2.25%

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