

FACTSHEET - AS OF 02-Apr-2026

Solactive Eurozone 60 Ex Financials 5 % Capped Index NTR

DESCRIPTION

The Solactive Eurozone 60 Ex Financials 5 % Capped Index NTR intends to track the performance of the 60 largest companies from the Eurozone stock market excluding the financial sector. Constituents are selected based on the company market capitalization and weighted by free-float market capitalization subject to a 5% security capping. The index is calculated as a net total return index in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOJYQ	Base Value / Base Date	2006-05-08 Points / 08.05.2006
Bloomberg / Reuters	SZ6XF5N Index/ .SZ6XF5N	Last Price	2944.22
Index Calculator	Solactive AG	Dividends	Reinvested
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 08.05.2006
Index Members	60		

STATISTICS

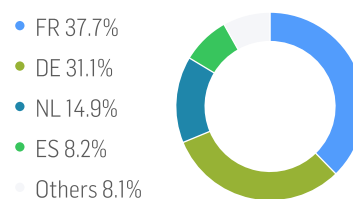
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.26%	-1.38%	-0.17%	20.21%	-0.52%	194.42%
Performance (p.a.)						5.58%
Volatility (p.a.)	22.23%	16.11%	13.86%	14.97%	16.11%	19.27%
High	3024.75	3155.69	3155.69	3155.69	3155.69	3155.69
Low	2840.83	2840.83	2840.83	2428.02	2840.83	644.20
Sharpe Ratio*	-0.73	-0.46	-0.16	1.24	-0.25	0.19
Max. Drawdown	-6.08%	-9.98%	-9.98%	-9.98%	-9.98%	-50.97%
VaR 95 \ 99				-23.6% \ -51.6%		-30.1% \ -57.2%
CVaR 95 \ 99				-38.1% \ -63.6%		-46.7% \ -76.9%

* 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 02-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	5.73%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	5.04%
SIEMENS AG	SIE GY Equity	DE	EUR	4.32%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	4.02%
IBERDROLA SA	IBE SQ Equity	ES	EUR	3.95%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	3.81%
SAP SE	SAP GY Equity	DE	EUR	3.71%
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	3.49%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	3.40%
AIR LIQUIDE SA	AI FP Equity	FR	EUR	3.20%

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