

# FACTSHEET - AS OF 02-Apr-2026

## Solactive Eurozone Diversified Sector Top 30 Index NTR

### DESCRIPTION

The Solactive Eurozone Diversified Sector Top 30 Index NTR intends to track the performance of the largest 30 securities from diverse sectors within the Eurozone market. It is calculated as a net total return index in EUR and reconstituted quarterly. Constituents are weighted based on free float market capitalization subject to a 10% capping.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLORA3	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	SEZDSN Index/ .SEZDSN	Last Price	2726.96
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	30		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.35%	-2.78%	0.41%	32.30%	-1.65%	172.70%
Performance (p.a.)						5.17%
Volatility (p.a.)	29.33%	21.81%	18.49%	18.97%	21.81%	23.71%
High	2822.73	2970.99	2970.99	2970.99	2970.99	2970.99
Low	2629.09	2629.09	2589.97	2050.77	2629.09	427.16
Sharpe Ratio*	-0.59	-0.58	-0.06	1.63	-0.38	0.14
Max. Drawdown	-6.86%	-11.51%	-11.51%	-11.51%	-11.51%	-65.00%
VaR 95 \ 99				-28.8% \ -57.3%		-36.4% \ -69.9%
CVaR 95 \ 99				-43.2% \ -68.9%		-57.9% \ -96.7%

\* 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).

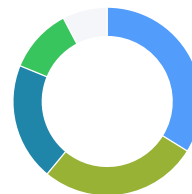
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

- DE 33.8%
- FR 27.2%
- NL 20.2%
- ES 11.1%
- Others 7.7%



## TOP COMPONENTS AS OF 02-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	11.58%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	5.87%
SIEMENS AG	SIE GY Equity	DE	EUR	5.77%
SAP SE	SAP GY Equity	DE	EUR	5.57%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	5.19%
ALLIANZ SE	ALV GY Equity	DE	EUR	5.12%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	4.67%
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	4.06%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	3.86%
AIR LIQUIDE SA	AI FP Equity	FR	EUR	3.72%

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