

FACTSHEET - AS OF 02-Apr-2026

Solactive Eurozone Diversified Sector Top 30 Decrement 5% Index

DESCRIPTION

Solactive Eurozone Diversified Sector Top 30 Decrement 5% Index aims to track the performance of the Solactive Eurozone Diversified Sector Top 30 Index NTR adjusted for a synthetic dividend of 5% per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLORNH	Base Value / Base Date	1000 Points / 8.5.2006
Bloomberg / Reuters	SEZDS5 Index / .SEZDS5	Last Price	993.49
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	09:00 AM to 10:53 PM (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 05.08.2006
Index Members	30		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.76%	-3.98%	-2.08%	23.02%	-2.91%	-0.65%
Performance (p.a.)						-0.03%
Volatility (p.a.)	29.30%	21.79%	18.47%	20.17%	21.79%	18.35%
High	1032.53	1087.78	1087.78	1087.78	1087.78	1234.49
Low	958.93	958.93	958.93	800.93	958.93	586.48
Sharpe Ratio*	-0.73	-0.79	-0.33	1.06	-0.60	-0.11
Max. Drawdown	-7.13%	-11.85%	-11.85%	-11.85%	-11.85%	-52.49%
VaR 95 \ 99				-27.7% \ -47.6%		-28.8% \ -50.4%
CVaR 95 \ 99				-40.7% \ -69.0%		-44.0% \ -72.3%

* 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).

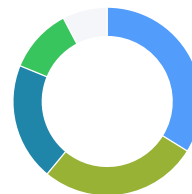
COMPOSITION BY CURRENCIES

• 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%
SAFRAN SA	SAF FP Equity	FR	EUR	3.64%
AIRBUS SE	AIR FP Equity	NL	EUR	3.54%
UNICREDIT SPA	UCG IM Equity	IT	EUR	3.21%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	3.02%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	2.77%

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Company	Ticker	Country	Currency	Index Weight (%)
RHEINMETALL AG	RHM GY Equity	DE	EUR	2.63%
MUNICH REINSURANCE COMPANY	MUV2 GY Equity	DE	EUR	2.60%
AXA SA	CS FP Equity	FR	EUR	2.47%
ING GROEP NV	INGA NA Equity	NL	EUR	2.41%
VINCI SA	DG FP Equity	FR	EUR	2.30%
INDUSTRIA DE DISENO TEXTIL SA	ITX SQ Equity	ES	EUR	2.05%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	1.85%
PROSUS NV	PRX NA Equity	NL	EUR	1.79%
NORDEA BANK ABP	NDA FH Equity	FI	EUR	1.73%
DEUTSCHE BANK AG	DBK GY Equity	DE	EUR	1.67%
BASF SE	BAS GY Equity	DE	EUR	1.66%
DHL GROUP	DHL GY Equity	DE	EUR	1.54%
SOCIETE GENERALE SA CLASS A	GLE FP Equity	FR	EUR	1.51%
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	1.34%
ADYEN NV	ADYEN NA Equity	NL	EUR	0.86%

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