

# FACTSHEET - AS OF 18-Jun-2025

## Solactive European Equity Up Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOMS16 / SLOMS1	Base Value / Base Date	101.47 Points / 09.10.2024
Bloomberg / Reuters	SOLEQUPP Index / .SOLEQUPP	Last Price	92.16
Index Calculator	Solactive AG	Dividends	Not Reinvested
Index Type	Price Return	Calculation	09:00 to 22:50 (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 09.10.2024
Index Members	24		

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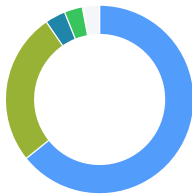
### STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.91%	-9.03%	-5.00%		-6.26%	-9.18%
Performance (p.a.)						-13.02%
Volatility (p.a.)	18.16%	26.19%	25.39%		26.08%	23.77%
High	97.92	101.32	109.39		109.39	109.39
Low	92.16	80.73	80.73		80.73	80.73
Sharpe Ratio*	-2.63	-1.29	-0.47		-0.57	-0.63
Max. Drawdown	-5.88%	-20.32%	-26.20%		-26.20%	-26.20%
VaR 95 \ 99						-37.8% \ -85.6%
CVaR 95 \ 99						-59.2% \ -89.8%

\* 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 64.2%
- USD 26.2%
- GBp 3.5%
- SEK 3.1%
- Others 3.0%



### COMPOSITION BY COUNTRIES

- DE 35.3%
- US 19.2%
- FR 16.3%
- NL 7.2%
- Others 21.9%



### TOP COMPONENTS AS OF 18-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
DANA INC	DAN UN Equity	US	USD	7.09%
CONTINENTAL AG	CON GY Equity	DE	EUR	6.07%
GOODYEAR TIRE & RUBBER CO	GT UW Equity	US	USD	5.43%
ARCELORMITTAL SA	MT NA Equity	LU	EUR	5.42%
DAIMLER TRUCK HOLDING AG	DTG GY Equity	DE	EUR	4.92%
RENAULT SA	RNO FP Equity	FR	EUR	4.59%
FORVIA	FRVIA FP Equity	FR	EUR	4.44%
BAYERISCHE MOTOREN WERKE AG	BMW GY Equity	DE	EUR	4.30%
FORD MOTOR CO	F UN Equity	US	USD	4.29%
VOLKSWAGEN AG	VOW GY Equity	DE	EUR	4.15%

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