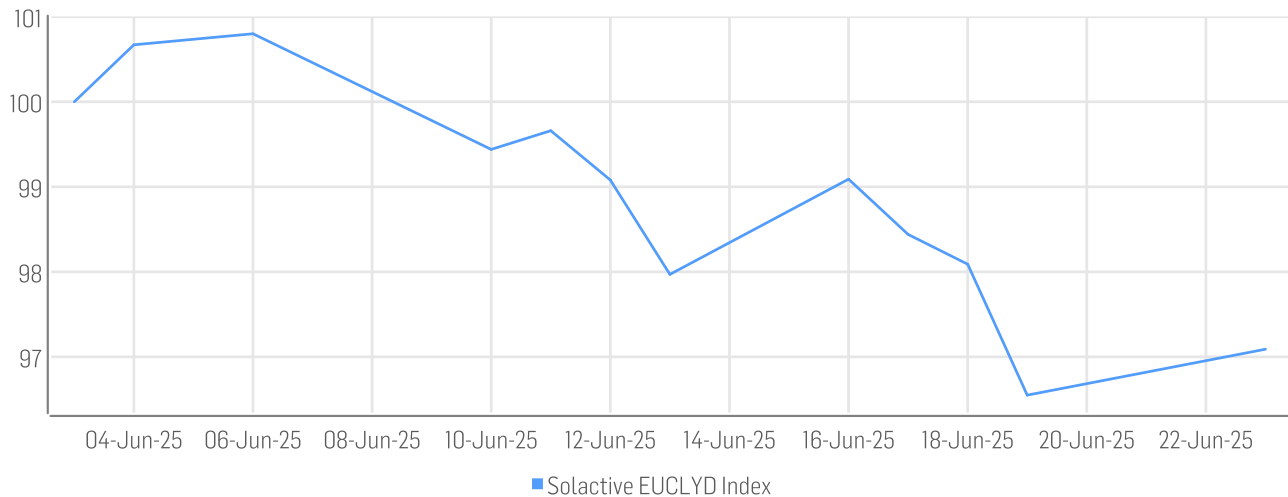


# FACTSHEET - AS OF 23-Jun-2025

## Solactive EUCLYD Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLORCU2 / SLORCU	Base Value / Base Date	100 Points / 03.06.2025
Bloomberg / Reuters	SOLECLYD Index / .SOLECLYD	Last Price	97.09
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00 am to 10:35 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 03.06.2025
Index Members	51		

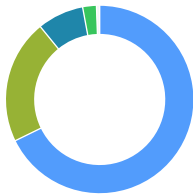
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance					-2.91%	-2.91%
Performance (p.a.)						-41.69%
Volatility (p.a.)					14.06%	14.06%
High					100.80	100.80
Low					96.55	96.55
Sharpe Ratio*					-3.10	-3.10
Max. Drawdown					-4.22%	-4.22%
VaR 95 \ 99						-25.1% \ -25.1%
CVaR 95 \ 99						

\* 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 67.8%
- GBp 21.3%
- CHF 8.0%
- NOK 2.4%
- Others 0.6%



## COMPOSITION BY COUNTRIES

- DE 32.1%
- GB 17.8%
- FR 15.1%
- NL 13.8%
- Others 21.1%



## TOP COMPONENTS AS OF 23-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	4.55%
ROLLS-ROYCE HOLDING PLC	RR/ LN Equity	GB	GBp	4.36%
PROSUS NV	PRX NA Equity	NL	EUR	4.25%
BAE SYSTEMS PLC	BA/ LN Equity	GB	GBp	4.21%
SAFRAN SA	SAF FP Equity	FR	EUR	4.04%
RHEINMETALL AG	RHM GY Equity	DE	EUR	3.99%
ADYEN NV	ADYEN NA Equity	NL	EUR	3.89%
THALES SA	HO FP Equity	FR	EUR	3.88%
RELX PLC	REL LN Equity	GB	GBp	3.86%
SAP SE	SAP GY Equity	DE	EUR	3.84%

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