

# FACTSHEET - AS OF 07-Apr-2026

## 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	99.25
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	52		

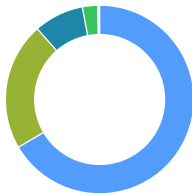
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.63%	-9.45%	-6.42%		-4.37%	-0.75%
Performance (p.a.)						-0.89%
Volatility (p.a.)	30.35%	23.44%	20.25%		24.26%	17.57%
High	105.03	111.06	111.06		111.06	111.06
Low	96.09	96.09	96.09		96.09	96.09
Sharpe Ratio*	-1.26	-1.50	-0.72		-0.72	-0.16
Max. Drawdown	-8.51%	-13.48%	-13.48%		-13.48%	-13.48%
VaR 95 \ 99						-32.7% \ -44.3%
CVaR 95 \ 99						-40.1% \ -50.7%

\* 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 66.5%
- GBp 22.0%
- CHF 8.5%
- NOK 2.6%
- Others 0.3%



## COMPOSITION BY COUNTRIES

- DE 32.7%
- GB 17.9%
- FR 15.0%
- NL 10.8%
- Others 23.6%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	7.55%
ROLLS-ROYCE HOLDINGS PLC	RR/ LN Equity	GB	GBp	5.40%
BAE SYSTEMS PLC	BA/ LN Equity	GB	GBp	4.90%
SAFRAN SA	SAF FP Equity	FR	EUR	4.32%
THALES SA	HO FP Equity	FR	EUR	4.09%
INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	IAG LN Equity	ES	GBp	4.03%
SIEMENS AG	SIE GY Equity	DE	EUR	3.83%
HEIDELBERG MATERIALS AG	HEI GY Equity	DE	EUR	3.51%
PROSUS NV	PRX NA Equity	NL	EUR	3.48%
RHEINMETALL AG	RHM GY Equity	DE	EUR	3.44%

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