

# FACTSHEET - AS OF 11-Jul-2025

## Solactive Europe Evolution Momentum Index PR

### DESCRIPTION

Solactive Europe Evolution Momentum Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SL0D1A8 / SL0D1A	Base Value / Base Date	1000 Points / 31.05.2006
Bloomberg / Reuters	SOLEUEVP Index/ .SOLEUEVP	Last Price	3216.94
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 31.05.2006
Index Members	14		

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### STATISTICS

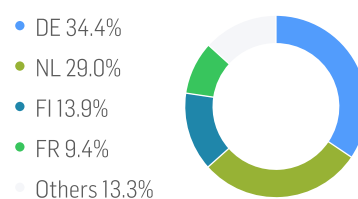
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.49%	13.58%	-2.92%	-0.00%	-0.55%	221.69%
Performance (p.a.)						6.30%
Volatility (p.a.)	18.63%	18.52%	23.05%	20.20%	22.99%	20.49%
High	3266.09	3287.64	3551.56	3551.56	3551.56	4654.02
Low	3038.82	2916.52	2733.18	2733.18	2733.18	480.77
Sharpe Ratio*	-0.41	3.55	-0.34	-0.10	-0.13	0.21
Max. Drawdown	-6.00%	-7.57%	-23.04%	-23.04%	-23.04%	-57.03%
VaR 95 \ 99				-33.3% \ -68.8%		-34.1% \ -56.2%
CVaR 95 \ 99				-51.2% \ -72.5%		-49.2% \ -75.1%

\* 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



### COMPOSITION BY COUNTRIES



### TOP COMPONENTS AS OF 11-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
STMICROELECTRONICS NV	STMPA FP Equity	NL	EUR	10.62%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	10.53%
ORION OYJ CLASS B	ORNBV FH Equity	FI	EUR	10.00%
ASML HOLDING NV	ASML NA Equity	NL	EUR	9.81%
SAP SE	SAP GY Equity	DE	EUR	9.46%
WOLTERS KLUWER NV	WKL NA Equity	NL	EUR	8.58%
UCB SA	UCB BB Equity	BE	EUR	8.47%
CAPGEMINI SA	CAP FP Equity	FR	EUR	7.73%
SARTORIUS AG PREF	SRT3 GY Equity	DE	EUR	6.97%
AMADEUS IT GROUP SA CLASS A	AMS SQ Equity	ES	EUR	4.79%

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