

FACTSHEET - AS OF 26-Apr-2024

Solactive Europe Evolution Momentum Index NTR

DESCRIPTION

Solactive Europe Evolution Momentum Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

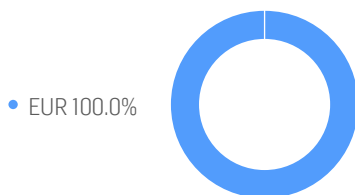
ISIN / WKN	DE000SL0D1B6 / SL0D1B	Base Value / Base Date	1000 Points / 31.05.2006
Bloomberg / Reuters	SOLEUEVN Index/ .SOLEUEVN	Last Price	3995.65
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 31.05.2006
Index Members	12		

STATISTICS

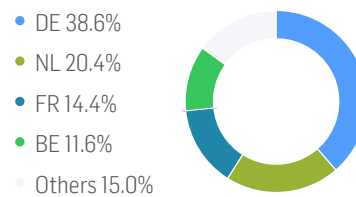
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.50%	-0.19%	20.68%	-1.38%	4.10%	299.57%
Performance (p.a.)						8.04%
Volatility (p.a.)	16.21%	17.05%	16.56%	17.87%	17.61%	20.55%
High	4278.93	4327.31	4327.31	4333.46	4327.31	5809.06
Low	3970.64	3936.23	3249.01	3249.01	3686.89	495.64
Sharpe Ratio*	-3.69	-0.27	2.57	-0.30	0.52	0.20
Max. Drawdown	-7.20%	-8.24%	-8.24%	-25.03%	-8.24%	-56.42%
VaR 95 \ 99				-27.3% \ -45.4%		-34.3% \ -56.2%
CVaR 95 \ 99				-41.0% \ -75.4%		-49.3% \ -74.9%

* 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 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
UCB SA	UCB BB Equity	BE	EUR	11.62%
NOKIA OYJ	NOKIA FH Equity	FI	EUR	11.12%
SAP SE	SAP GY Equity	DE	EUR	10.28%
DELIVERY HERO SE	DSY GY Equity	DE	EUR	10.21%
ASML HOLDING NV	ASML NA Equity	NL	EUR	10.10%
CAPGEMINI SA	CAP FP Equity	FR	EUR	10.03%
MERCK KGAA	MRK GY Equity	DE	EUR	9.99%
ADYEN NV	ADYEN NA Equity	NL	EUR	8.38%
SARTORIUS AG PREF	SRT3 GY Equity	DE	EUR	8.10%
DASSAULT SYSTEMES SA	DSY FP Equity	FR	EUR	4.38%

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