

# FACTSHEET - AS OF 26-Apr-2024

## Solactive Europe Evolution Momentum Index TR

### DESCRIPTION

Solactive Europe Evolution Momentum Index TR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

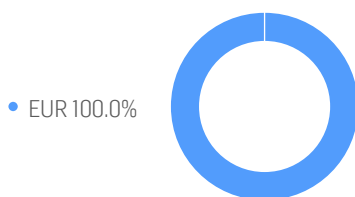
ISIN / WKN	DE000SL0D1C4 / SL0D1C	Base Value / Base Date	1000 Points / 31.05.2006
Bloomberg / Reuters	SOLEUEVT Index/ .SOLEUEVT	Last Price	4336.63
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 31.05.2006
Index Members	12		

## STATISTICS

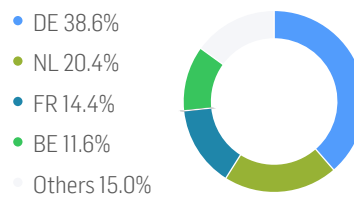
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.41%	-0.06%	20.85%	-1.06%	4.24%	333.66%
Performance (p.a.)						8.54%
Volatility (p.a.)	16.23%	17.05%	16.55%	17.87%	17.61%	20.56%
High	4640.07	4692.20	4692.20	4693.44	4692.20	6264.51
Low	4305.75	4266.99	3521.30	3521.30	3996.62	501.10
Sharpe Ratio*	-3.65	-0.24	2.60	-0.28	0.55	0.23
Max. Drawdown	-7.21%	-8.24%	-8.24%	-24.97%	-8.24%	-56.20%
VaR 95 \ 99				-27.2% \ -45.4%		-34.3% \ -56.2%
CVaR 95 \ 99				-41.0% \ -75.4%		-49.3% \ -74.8%

\* 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



## 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	DMER 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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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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