

# FACTSHEET - AS OF 26-Apr-2024

## Solactive Move Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOCK32	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	SOLMOVEP Index / .SOLMOVEP	Last Price	1877.64
Index Calculator	Solactive AG	Dividends	Not Included
Index Type	Price Return	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	30		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.93%	2.89%	11.92%	6.22%	3.21%	87.76%
Performance (p.a.)						3.57%
Volatility (p.a.)	8.17%	6.94%	7.22%	8.16%	6.66%	14.03%
High	1914.66	1914.66	1914.66	1914.66	1914.66	1966.06
Low	1852.98	1817.19	1673.62	1673.62	1808.33	577.66
Sharpe Ratio*	-3.07	1.20	3.01	0.29	0.94	-0.02
Max. Drawdown	-3.22%	-3.22%	-3.22%	-7.67%	-3.22%	-48.24%
VaR 95 \ 99				-15.0% \ -23.2%		-21.9% \ -38.9%
CVaR 95 \ 99				-19.2% \ -25.0%		-34.4% \ -59.2%

\* 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 45.1%
- USD 21.8%
- CAD 10.4%
- GBP 6.7%
- Others 16.0%



## COMPOSITION BY COUNTRIES

- DE 25.1%
- US 21.8%
- CA 10.4%
- FR 7.7%
- Others 35.0%



## COMPONENTS AS OF 26-Apr-2024

Ticker	Currency	Country	Company	Index Weight (%)
KPN NA Equity	EUR	NL	ROYAL KPN NV	5.42%
SCMN SE Equity	CHF	CH	SWISSCOM AG	4.21%
ELISA FH Equity	EUR	FI	ELISA OYJ CLASS A	4.20%
ORA FP Equity	EUR	FR	ORANGE SA	4.06%
DTE GY Equity	EUR	DE	DEUTSCHE TELEKOM AG	3.69%
PEG UN Equity	USD	US	PUBLIC SVC ENTERPRISE	3.65%
NG/ LN Equity	GBP	GB	NATIONAL GRID PLC	3.60%
ML FP Equity	EUR	FR	CIE GENERALE DES ETABLISSEMENTS MICHELIN	3.60%
FTS CT Equity	CAD	CA	FORTIS INC	3.56%
BCE CT Equity	CAD	CA	BCE INC	3.56%
ED UN Equity	USD	US	CONSOLIDATED EDISON INC	3.55%
5334 JT Equity	JPY	JP	NITERRA CO LTD	3.53%
EOAN GY Equity	EUR	DE	EON SE	3.53%
MBG GY Equity	EUR	DE	MERCEDES-BENZ GROUP AG	3.34%
DTG GY Equity	EUR	DE	DAIMLER TRUCK HOLDING AG	3.34%
Ticker	Currency	Country	Company	Index Weight (%)
T CT Equity	CAD	CA	TELUS CORPORATION	3.24%
PCAR UW Equity	USD	US	PACCAR INC	3.22%
SSE LN Equity	GBP	GB	SSE PLC	3.06%
EXC UW Equity	USD	US	EXELON CORP	3.04%
CSCO UW Equity	USD	US	CISCO SYSTEMS INC	3.03%
BMW GY Equity	EUR	DE	BAYERISCHE MOTOREN WERKE AG	2.94%
PAH3 GY Equity	EUR	DE	PORSCHE AUTOMOBIL HOLDING SE	2.93%
TXN UW Equity	USD	US	TEXAS INSTRUMENTS INC	2.93%
VOLVB SS Equity	SEK	SE	VOLVO AB CLASS B	2.86%
VOW3 GY Equity	EUR	DE	VOLKSWAGEN AG PREF	2.83%
INW IM Equity	EUR	IT	INFRASTRUTTURE WIRELESS ITALIANE SPA	2.75%
6806 JT Equity	JPY	JP	HIROSE ELECTRIC CO LTD ORD	2.74%
SAND SS Equity	SEK	SE	SANDVIK AB	2.67%
DHL GY Equity	EUR	DE	DHL GROUP	2.50%
TESLA UW Equity	USD	US	TESLA INC	2.43%

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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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