

FACTSHEET - AS OF 26-Apr-2024

Solactive Move Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOCK40	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	SOLMOVEN Index / .SOLMOVEN	Last Price	3244.65
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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	-1.41%	3.65%	13.23%	9.24%	4.04%	224.47%
Performance (p.a.)						6.77%
Volatility (p.a.)	7.99%	6.84%	7.14%	8.15%	6.57%	14.04%
High	3292.31	3292.31	3292.31	3292.31	3292.31	3292.31
Low	3197.78	3117.83	2859.02	2859.02	3101.92	622.62
Sharpe Ratio*	-2.47	1.72	3.47	0.67	1.37	0.20
Max. Drawdown	-2.87%	-2.87%	-2.87%	-7.27%	-2.87%	-45.74%
VaR 95 \ 99				-13.3% \ -23.2%		-21.9% \ -38.9%
CVaR 95 \ 99				-19.1% \ -25.0%		-34.3% \ -59.1%

* 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).

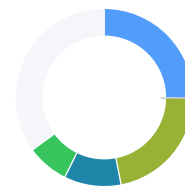
COMPOSITION BY CURRENCIES

- 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%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
ROYAL KPN NV	KPN NA Equity	NL	EUR	5.42%
SWISSCOM AG	SCMN SE Equity	CH	CHF	4.21%
ELISA OYJ CLASS A	ELISA FH Equity	FI	EUR	4.20%
ORANGE SA	ORA FP Equity	FR	EUR	4.06%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	3.69%
PUBLIC SVC ENTERPRISE	PEG UN Equity	US	USD	3.65%
NATIONAL GRID PLC	NG/ LN Equity	GB	GBP	3.60%
CIE GENERALE DES ETABLISSEMENTS MICHELIN	ML FP Equity	FR	EUR	3.60%
FORTIS INC	FTS CT Equity	CA	CAD	3.56%
BCE INC	BCE CT Equity	CA	CAD	3.56%
CONSOLIDATED EDISON INC	ED UN Equity	US	USD	3.55%
NITERRA CO LTD	5334 JT Equity	JP	JPY	3.53%
EON SE	EOAN GY Equity	DE	EUR	3.53%

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Company	Ticker	Country	Currency	Index Weight (%)
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	3.34%
DAIMLER TRUCK HOLDING AG	DTG GY Equity	DE	EUR	3.34%
TELUS CORPORATION	T CT Equity	CA	CAD	3.24%
PACCAR INC	PCAR UW Equity	US	USD	3.22%
SSE PLC	SSE LN Equity	GB	GBP	3.06%
EXELON CORP	EXC UW Equity	US	USD	3.04%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	3.03%
BAYERISCHE MOTOREN WERKE AG	BMW GY Equity	DE	EUR	2.94%
PORSCHE AUTOMOBIL HOLDING SE	PAH3 GY Equity	DE	EUR	2.93%
TEXAS INSTRUMENTS INC	TXN UW Equity	US	USD	2.93%
VOLVO AB CLASS B	VOLVB SS Equity	SE	SEK	2.86%
VOLKSWAGEN AG PREF	VOW3 GY Equity	DE	EUR	2.83%
INFRASTRUTTURE WIRELESS ITALIANE SPA	INW IM Equity	IT	EUR	2.75%
HIROSE ELECTRIC CO LTD ORD	6806 JT Equity	JP	JPY	2.74%
SANDVIK AB	SAND SS Equity	SE	SEK	2.67%
DHL GROUP	DHL GY Equity	DE	EUR	2.50%
TESLA INC	TSLA UW Equity	US	USD	2.43%

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