

# FACTSHEET - AS OF 07-Jul-2025

## Solactive Move Index GTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOCK57 / SLOCK5	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	SOLMOVET Index / .SOLMOVET	Last Price	4431.58
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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		

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### STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.35%	9.91%	6.30%	8.83%	6.23%	343.16%
Performance (p.a.)						8.08%
Volatility (p.a.)	8.52%	10.23%	13.32%	11.44%	13.04%	13.87%
High	4523.52	4592.39	4592.39	4592.39	4592.39	4592.39
Low	4392.43	3999.93	3999.11	3940.39	3999.11	640.70
Sharpe Ratio*	-2.02	4.38	0.85	0.62	0.81	0.44
Max. Drawdown	-2.90%	-4.35%	-10.72%	-10.72%	-10.72%	-44.81%
VaR 95 \ 99				-16.6% \ -42.6%		-21.3% \ -38.9%
CVaR 95 \ 99				-31.2% \ -55.0%		-33.9% \ -58.2%

\* 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 40.2%
- USD 28.5%
- SEK 9.6%
- GBP 7.5%
- Others 14.3%



### COMPOSITION BY COUNTRIES

- US 28.5%
- DE 24.6%
- SE 9.6%
- GB 7.5%
- Others 29.8%



### TOP COMPONENTS AS OF 07-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
FORTIS INC	FTS CT Equity	CA	CAD	4.61%
KONE OYJ CLASS B	KNEBV FH Equity	FI	EUR	4.40%
SSE PLC	SSE LN Equity	GB	GBP	4.16%
INFRASTRUTTURE WIRELESS ITALIANE SPA	INW IM Equity	IT	EUR	4.15%
EON SE	EOAN GY Equity	DE	EUR	4.06%
GEBERIT AG	GBN SE Equity	CH	CHF	3.73%
CIE GENERALE DES ETABLISSEMENTS MICHELIN	ML FP Equity	FR	EUR	3.56%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	3.55%
SANDVIK AB	SAND SS Equity	SE	SEK	3.50%
EXELON CORP	EXC UW Equity	US	USD	3.48%
LEGRAND SA	LR FP Equity	FR	EUR	3.40%
NATIONAL GRID PLC	NG/ LN Equity	GB	GBP	3.36%
CONSOLIDATED EDISON INC	ED UN Equity	US	USD	3.36%
PORSCHE AUTOMOBIL HOLDING SE	PAH3 GY Equity	DE	EUR	3.30%
LIXIL GROUP CORP	5938 JT Equity	JP	JPY	3.28%

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Company	Ticker	Country	Currency	Index Weight (%)
EVERSOURCE ENERGY	ES UN Equity	US	USD	3.27%
AT&T	T UN Equity	US	USD	3.23%
LM ERICSSON TELEFON AB CLASS B	ERICB SS Equity	SE	SEK	3.18%
DOMINION ENERGY INC	D UN Equity	US	USD	3.16%
TESLA INC	TSLA UW Equity	US	USD	3.12%
VOLKSWAGEN AG PREF	VOW3 GY Equity	DE	EUR	3.11%
DHL GROUP	DHL GY Equity	DE	EUR	3.10%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	2.99%
BAYERISCHE MOTOREN WERKE AG	BMW GY Equity	DE	EUR	2.89%
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	2.89%
VOLVO AB CLASS B	VOLVB SS Equity	SE	SEK	2.88%
KNORR-BREMSE AG	KBX GY Equity	DE	EUR	2.86%
STANLEY ELECTRIC CO LTD	6923 JT Equity	JP	JPY	2.65%
DR ING HC F PORSCHE AG	P911 GY Equity	DE	EUR	2.43%
PACCAR INC	PCAR UW Equity	US	USD	2.35%

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