

FACTSHEET - AS OF 19-Mar-2025

Momentum Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0LRB3 / SL0LRB	Base Value / Base Date	2612.31971297003 Points / 17.06.2024
Bloomberg / Reuters	CSEAMTM5 Index / .CSEAMTM5	Last Price	2511.05
Index Calculator	Solactive AG	52W High	2643.37
Index Type	Excess Return	52W Low	2471.32
Index Currency	USD	Calculation	11:55 PM (CET)
Dividends	Reinvested	History	Available daily back to 17.06.2024

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.74%	-0.15%	-2.96%	-4.19%	-0.14%	-3.88%
Performance (p.a.)						-5.12%
Volatility (p.a.)	5.28%	5.05%	4.79%	4.91%	5.08%	5.19%
High	2558.27	2562.40	2604.46	2643.37	2562.40	2643.37
Low	2471.32	2471.32	2471.32	2471.32	2471.32	2471.32
Sharpe Ratio*	-4.46	-0.97	-2.13	-1.75	-0.98	-1.82
Max. Drawdown	-3.40%	-3.55%	-5.11%	-6.51%	-3.55%	-6.51%
VaR 95 \ 99				-8.5% \ -12.2%		-9.6% \ -16.6%
CVaR 95 \ 99				-12.5% \ -23.8%		-13.7% \ -30.9%

* 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).

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