

FACTSHEET - AS OF 30-May-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	2483.28
Index Calculator	Solactive AG	52W High	2643.37
Index Type	Excess Return	52W Low	2423.97
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	-0.44%	-1.87%	-2.75%	-4.50%	-1.24%	-4.94%
Performance (p.a.)						-5.19%
Volatility (p.a.)	4.27%	6.18%	5.39%	5.40%	5.61%	5.40%
High	2495.24	2536.40	2567.92	2643.37	2562.40	2643.37
Low	2458.97	2423.97	2423.97	2423.97	2423.97	2423.97
Sharpe Ratio*	-2.22	-1.90	-1.82	-1.65	-1.31	-1.76
Max. Drawdown	-1.45%	-4.43%	-5.61%	-8.30%	-5.40%	-8.30%
VaR 95 \ 99				-9.2% \ -17.3%		-9.6% \ -17.3%
CVaR 95 \ 99				-14.8% \ -29.2%		-15.2% \ -29.2%

* 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).

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