

FACTSHEET - AS OF 26-Sep-2024

Solactive Eurozone Automobile and Banks Focus 50/50 Index NTR

DESCRIPTION

The Solactive Eurozone Automobile and Banks Focus 50/50 Index NTR intends to track the performance of automobile companies & banks within the Solactive Euzone Index. It is calculated as a net total return index in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOGUM	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SEZABFN	Last Price	2045.21
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:55 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	2		

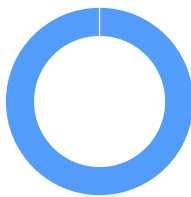
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.16%	0.98%	-4.01%	20.19%	12.82%	104.52%
Performance (p.a.)						3.97%
Volatility (p.a.)	19.34%	18.47%	17.40%	15.41%	15.83%	29.09%
High	2059.22	2109.13	2175.14	2175.14	2175.14	2175.14
Low	1936.24	1869.33	1869.33	1608.54	1759.17	405.27
Sharpe Ratio*	-0.07	0.03	-0.65	1.11	0.89	0.02
Max. Drawdown	-5.97%	-11.37%	-14.06%	-14.06%	-14.06%	-69.71%
VaR 95 \ 99				-26.1% \ -44.6%		-45.4% \ -82.6%
CVaR 95 \ 99				-36.4% \ -46.7%		-69.2% \ -110.9%

* 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).

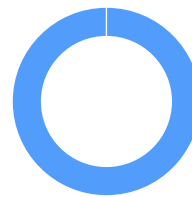
COMPOSITION BY CURRENCIES

• EUR 100.0%



COMPOSITION BY COUNTRIES

• DE 100.0%



TOP COMPONENTS AS OF 26-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
Solactive Eurozone Banks Focus Capped Index NTR		DE	EUR	50.08%
Solactive Eurozone Automobile Focus Capped Index NTR		DE	EUR	49.92%

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