

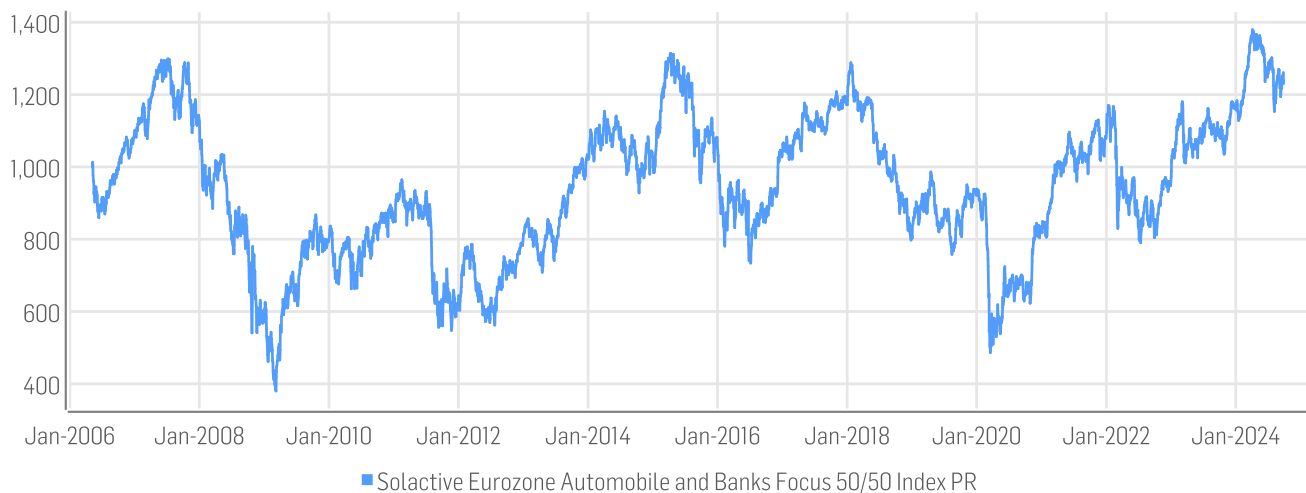
# FACTSHEET - AS OF 26-Sep-2024

## Solactive Eurozone Automobile and Banks Focus 50/50 Index PR

### DESCRIPTION

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOGUN	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	SEZABFP Index/ .SEZABFP	Last Price	1261.39
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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		

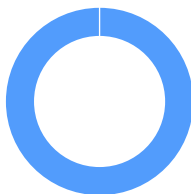
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.16%	0.87%	-7.42%	15.11%	8.49%	26.14%
Performance (p.a.)						1.27%
Volatility (p.a.)	19.34%	18.51%	17.42%	15.45%	15.87%	29.11%
High	1270.04	1302.23	1379.71	1379.71	1379.71	1379.71
Low	1194.19	1153.16	1153.16	1035.04	1128.29	380.10
Sharpe Ratio*	-0.07	0.01	-1.03	0.77	0.51	-0.07
Max. Drawdown	-5.97%	-11.45%	-16.42%	-16.42%	-16.42%	-70.74%
VaR 95 \ 99				-26.2% \ -44.6%		-45.9% \ -82.7%
CVaR 95 \ 99				-36.5% \ -46.7%		-69.3% \ -111.0%

\* 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).

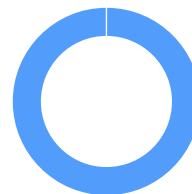
## COMPOSITION BY CURRENCIES

• 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 PR		DE	EUR	50.08%
Solactive Eurozone Automobile Focus Capped Index PR		DE	EUR	49.92%

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