

FACTSHEET - AS OF 18-Oct-2024

Solactive Eurozone Automobile Focus Capped Index TR

DESCRIPTION

The Solactive Eurozone Automobile Focus Capped Index TR intends to track the performance of automobile companies within the Solactive Eurozone Index. It is calculated as a total return index in EUR and reconstituted quarterly. Constituents are weighted based on free-float market capitalization subject to a 20% security capping.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOGVC	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	SEZAFCT Index/ .SEZAFCT	Last Price	3942.63
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	13		

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STATISTICS

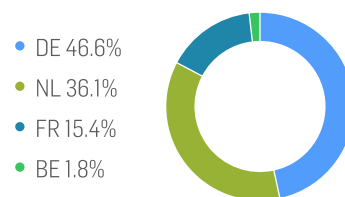
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.05%	-8.31%	-15.14%	5.85%	-3.90%	294.26%
Performance (p.a.)						7.72%
Volatility (p.a.)	26.65%	21.58%	19.23%	17.85%	17.90%	32.19%
High	4135.99	4346.67	4710.27	4800.22	4800.22	4800.22
Low	3832.32	3832.32	3832.32	3580.85	3832.32	561.97
Sharpe Ratio*	-0.15	-1.53	-1.65	0.14	-0.46	0.13
Max. Drawdown	-7.34%	-11.83%	-18.64%	-20.16%	-20.16%	-65.84%
VaR 95 \ 99				-29.6% \ -59.7%		-46.0% \ -78.9%
CVaR 95 \ 99				-43.5% \ -67.7%		-70.2% \ -116.3%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 18-Oct-2024

Company	Ticker	Country	Currency	Index Weight (%)
FERRARI NV	RACE IM Equity	NL	EUR	24.55%
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	19.37%
STELLANTIS NV	STLAM IM Equity	NL	EUR	11.57%
CIE GENERALE DES ETABLISSEMENTS MICHELIN	ML FP Equity	FR	EUR	10.45%
BAYERISCHE MOTOREN WERKE AG	BMW GY Equity	DE	EUR	10.36%
VOLKSWAGEN AG PREF	VOW3 GY Equity	DE	EUR	7.63%
RENAULT SA	RNO FP Equity	FR	EUR	3.50%
DR ING HC F PORSCHE AG	P911 GY Equity	DE	EUR	3.48%
CONTINENTAL AG	CON GY Equity	DE	EUR	2.96%
PORSCHE AUTOMOBIL HOLDING SE	PAH3 GY Equity	DE	EUR	2.79%

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