

Solactive Eurozone Automobile and Banks Focus 50/50 Decrement 50 Index

DESCRIPTION

The Solactive Eurozone Automobile and Banks Focus 50/50 Decrement 50 Index intends to track the performance of the Solactive Eurozone Automobile and Banks Focus 50/50 Index TR adjusted for a synthetic dividend of 50 index points per annum. It is calculated as an adjusted return index in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOGUK	Base Value / Base Date	1107.1 Points / 8.5.2006
Bloomberg / Reuters	SEZAB50 Index/ .SEZAB50	Last Price	884.51
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return AR	Calculation	9:00 am to 10:57 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	42		

FACTSHEET - AS OF 02-Apr-2026
Solactive Eurozone Automobile and Banks Focus 50/50 Decrement 50 Index

STATISTICS

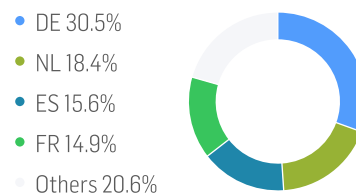
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.63%	-11.72%	-5.78%	24.43%	-10.28%	-20.11%
Performance (p.a.)						-1.12%
Volatility (p.a.)	29.75%	23.01%	19.71%	19.74%	23.01%	28.55%
High	926.73	1009.55	1009.55	1009.55	1009.55	1424.49
Low	840.53	840.53	840.53	702.19	840.53	350.75
Sharpe Ratio*	-1.00	-1.81	-0.68	1.16	-1.60	-0.11
Max. Drawdown	-9.30%	-16.74%	-16.74%	-16.74%	-16.74%	-75.38%
VaR 95 \ 99				-27.8% \ -57.9%		-44.9% \ -82.4%
CVaR 95 \ 99				-46.9% \ -61.6%		-68.5% \ -109.5%

* 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 02-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
FERRARI NV	RACE IM Equity	NL	EUR	10.52%
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	10.06%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	7.13%
BAYERISCHE MOTOREN WERKE AG	BMW GY Equity	DE	EUR	6.44%
CIE GENERALE DES ETABLISSEMENTS MICHELIN	ML FP Equity	FR	EUR	5.59%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	5.30%
VOLKSWAGEN AG PREF	VOW3 GY Equity	DE	EUR	5.30%
UNICREDIT SPA	UCG IM Equity	IT	EUR	4.41%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	4.14%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	3.80%

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