

# FACTSHEET - AS OF 07-Apr-2026

## 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	3371.73
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		

## STATISTICS

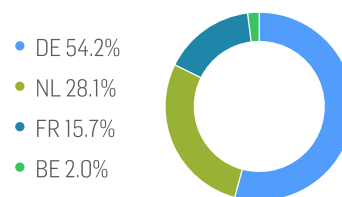
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.82%	-13.93%	-9.16%	2.01%	-13.90%	237.17%
Performance (p.a.)						6.29%
Volatility (p.a.)	25.46%	24.73%	22.63%	21.87%	24.71%	31.59%
High	3506.85	3954.72	4040.74	4056.70	4000.30	4800.22
Low	3246.96	3246.96	3246.96	3246.96	3246.96	561.97
Sharpe Ratio*	-1.56	-1.92	-0.87	0.01	-1.82	0.14
Max. Drawdown	-7.41%	-17.90%	-19.64%	-19.96%	-18.83%	-65.84%
VaR 95 \ 99				-34.9% \ -64.2%		-45.9% \ -78.2%
CVaR 95 \ 99				-49.5% \ -68.1%		-69.2% \ -114.3%

\* 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 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
FERRARI NV	RACE IM Equity	NL	EUR	20.70%
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	20.11%
BAYERISCHE MOTOREN WERKE AG	BMW GY Equity	DE	EUR	12.89%
CIE GENERALE DES ETABLISSEMENTS MICHELIN	ML FP Equity	FR	EUR	11.16%
VOLKSWAGEN AG PREF	VOW3 GY Equity	DE	EUR	10.56%
STELLANTIS NV	STLAM IM Equity	NL	EUR	7.39%
CONTINENTAL AG	CON GY Equity	DE	EUR	3.98%
RENAULT SA	RNO FP Equity	FR	EUR	3.28%
PORSCHE AUTOMOBIL HOLDING SE	PAH3 GY Equity	DE	EUR	2.87%
DR ING HC F PORSCHE AG	P911 GY Equity	DE	EUR	2.61%

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