

# FACTSHEET - AS OF 07-Apr-2026

## Solactive Eurozone Automobile Focus Capped Index NTR

### DESCRIPTION

The Solactive Eurozone Automobile Focus Capped Index NTR intends to track the performance of automobile companies within the Solactive Eurozone Index. It is calculated as a net 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	SLOGVD	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/.SEZAFCN	Last Price	2856.69
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net 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%	0.80%	-13.90%	185.67%
Performance (p.a.)						5.41%
Volatility (p.a.)	25.46%	24.73%	22.63%	21.81%	24.71%	31.59%
High	2971.17	3350.62	3423.50	3455.43	3389.24	4173.62
Low	2750.98	2750.98	2750.98	2750.98	2750.98	551.46
Sharpe Ratio*	-1.56	-1.92	-0.87	-0.05	-1.82	0.11
Max. Drawdown	-7.41%	-17.90%	-19.64%	-20.39%	-18.83%	-66.18%
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).

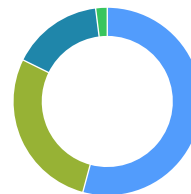
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• DE 54.2%  
• NL 28.1%  
• FR 15.7%  
• BE 2.0%



## 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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