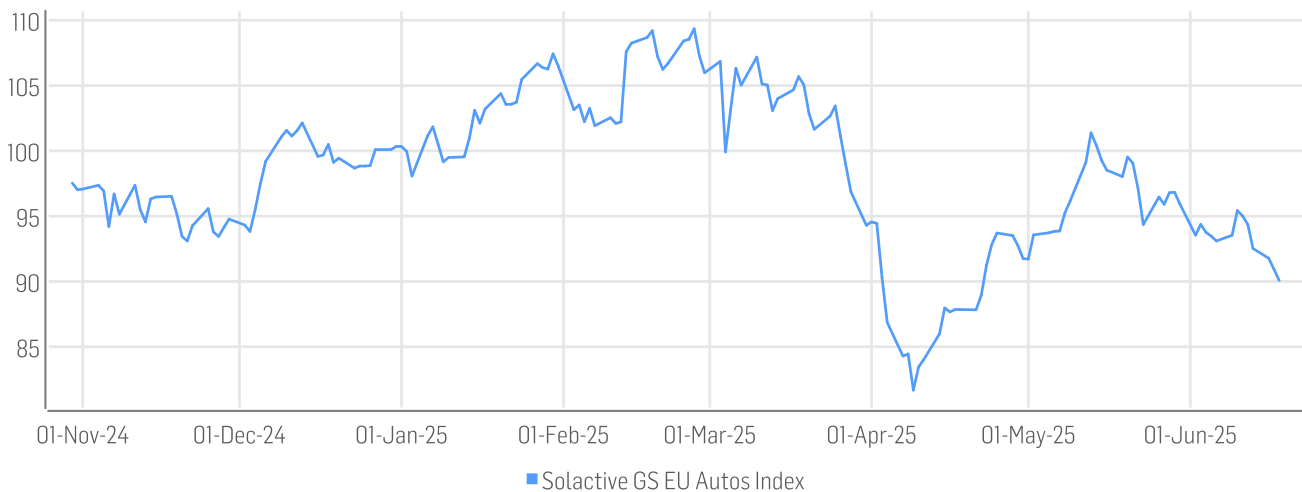


FACTSHEET - AS OF 18-Jun-2025

Solactive GS EU Autos Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLONPH0 / SLONPH	Base Value / Base Date	97.54 Points / 30.10.2024
Bloomberg / Reuters	SOLGSEUA Index / .SOLGSEUA	Last Price	90.08
Index Calculator	Solactive AG	Dividends	Not Reinvested
Index Type	Price Return	Calculation	09:00 to 21:50 (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 30.10.2024
Index Members	17		

FACTSHEET - AS OF 18-Jun-2025

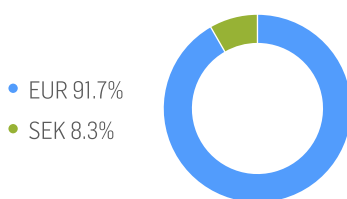
Solactive GS EU Autos Index

STATISTICS

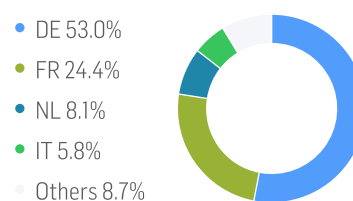
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-8.11%	-12.40%	-9.41%		-10.23%	-7.65%
Performance (p.a.)						-11.82%
Volatility (p.a.)	20.68%	26.29%	26.24%		26.90%	25.39%
High	99.53	103.44	109.35		109.35	109.35
Low	90.08	81.68	81.68		81.68	81.68
Sharpe Ratio*	-3.20	-1.65	-0.77		-0.84	-0.54
Max. Drawdown	-9.49%	-21.04%	-25.30%		-25.30%	-25.30%
VaR 95 \ 99						-42.7% \ -71.2%
CVaR 95 \ 99						-60.2% \ -106.4%

* 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-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
CONTINENTAL AG	CON GY Equity	DE	EUR	12.50%
BAYERISCHE MOTOREN WERKE AG	BMW GY Equity	DE	EUR	10.69%
VOLKSWAGEN AG PREF	VOW3 GY Equity	DE	EUR	9.96%
RENAULT SA	RNO FP Equity	FR	EUR	9.75%
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	9.65%
DR ING HC F PORSCHE AG	P911 GY Equity	DE	EUR	9.25%
CIE GENERALE DES ETABLISSEMENTS MICHELIN	ML FP Equity	FR	EUR	8.15%
STELLANTIS NV	STLAM IM Equity	NL	EUR	8.08%
VOLVO CAR AB-B W/I	VOLCARB SS Equity	SE	SEK	4.47%
PIRELLI & C SPA	PIRC IM Equity	IT	EUR	4.16%

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