

FACTSHEET - AS OF 18-Aug-2025

Solactive Eurozone Automobile Focus Capped Decrement 50 Index

DESCRIPTION

Solactive Eurozone Automobile Focus Capped Decrement 50 Index aims to track the performance of the Solactive Eurozone Automobile Focus Capped Index TR adjusted for a synthetic dividend of 50 index points per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0Q986 / SL0Q98	Base Value / Base Date	738.27 Points / 05.08.2006
Bloomberg / Reuters	SEZAF50 Index / .SEZAF50	Last Price	836.60
Index Calculator	Solactive AG	Dividends	50 AR Points
Index Type	Adjusted Return	Calculation	09:00 AM to 10:53 PM (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 05.08.2006
Index Members	13		

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STATISTICS

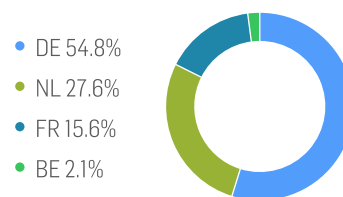
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.84%	-5.46%	-10.34%	-12.57%	-2.61%	26.78%
Performance (p.a.)						1.25%
Volatility (p.a.)	26.10%	23.14%	26.15%	23.70%	25.23%	31.96%
High	867.59	884.96	945.55	965.09	946.73	1295.24
Low	783.54	783.54	709.06	709.06	709.06	340.50
Sharpe Ratio*	0.34	-0.96	-0.83	-0.62	-0.24	-0.02
Max. Drawdown	-9.69%	-11.46%	-25.01%	-26.53%	-25.10%	-69.24%
VaR 95 \ 99				-43.2% \ -64.0%		-46.3% \ -79.8%
CVaR 95 \ 99				-59.4% \ -77.0%		-70.3% \ -116.4%

* 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-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	19.26%
FERRARI NV	RACE IM Equity	NL	EUR	19.01%
BAYERISCHE MOTOREN WERKE AG	BMW GY Equity	DE	EUR	12.97%
CIE GENERALE DES ETABLISSEMENTS MICHELIN	ML FP Equity	FR	EUR	11.22%
VOLKSWAGEN AG PREF	VOW3 GY Equity	DE	EUR	10.74%
STELLANTIS NV	STLAM IM Equity	NL	EUR	8.57%
CONTINENTAL AG	CON GY Equity	DE	EUR	4.21%
RENAULT SA	RNO FP Equity	FR	EUR	3.21%
PORSCHE AUTOMOBIL HOLDING SE	PAH3 GY Equity	DE	EUR	2.93%
DR ING HC F PORSCHE AG	P911 GY Equity	DE	EUR	2.64%
DIETEREN GROUP	DIE BB Equity	BE	EUR	2.06%
AUTO1 GROUP SE	AG1 GY Equity	DE	EUR	2.06%
VALEO SA	FR FP Equity	FR	EUR	1.13%

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