

FACTSHEET - AS OF 17-May-2022

Solactive Eurozone and United Kingdom 30/70 EUR Index NTR

DESCRIPTION

The Solactive Eurozone and United Kingdom 30/70 EUR Index NTR is a static basket composed by the Solactive Eurozone Index and the Solactive GBS United Kingdom All Cap EUR Index, where the two index components account, respectively, for 30% and 70% of the index total weight. The index is calculated as a net total return index in EUR and rebalanced daily.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOECV8 / SLOECV	Base Value / Base Date	1100 Points / 01.09.2021
Bloomberg / Reuters	/ .SEZUKCEN	Last Price	1099.09
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	NTR	Calculation	8:00 am to 10:55 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	2		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.22%	-3.43%	-2.94%	4.66%	-3.68%	-0.08%
Performance (p.a.)						-0.12%
Volatility (p.a.)	20.58%	21.89%	20.03%	16.32%	20.50%	17.71%
High	1138.81	1138.81	1162.94	1162.94	1162.94	1162.94
Low	1039.82	1025.48	1025.48	1025.48	1025.48	1025.48
Sharpe Ratio*	-1.57	-0.58	-0.26	0.33	-0.44	0.03
Max. Drawdown	-8.69%	-9.90%	-11.82%	-11.82%	-11.82%	-11.82%
VaR 95 \ 99				-31.5% \ -57.5%		-32.2% \ -58.0%
CVaR 95 \ 99				-44.0% \ -63.2%		-46.1% \ -68.3%

* 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 100.0%



TOP COMPONENTS AS OF 17-May-2022

Company	Ticker	Country	Currency	Index Weight (%)
SOLACTIVE GBS UNITED KINGDOM ALL CAP EUR INDEX NTR		DE	EUR	69.95%
SOLACTIVE EUROZONE INDEX NTR		DE	EUR	30.05%

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