

## FACTSHEET - AS OF 17-May-2022

# Solactive Eurozone and United Kingdom 30/70 EUR Index 50 AR

### DESCRIPTION

The Solactive Eurozone and United Kingdom 30/70 EUR Index 50 AR 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 an adjusted return index in EUR and rebalanced daily.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOECX4 / SLOECX	Base Value / Base Date	1100 Points / 01.09.2021
Bloomberg / Reuters	SEZUKCE5 Index/ .SEZUKCE5	Last Price	1065.57
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	TR AR	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	-3.52%	-4.42%	-4.99%	0.18%	-5.21%	-3.13%
Performance (p.a.)						-4.40%
Volatility (p.a.)	20.63%	21.91%	20.06%	16.33%	20.53%	17.73%
High	1106.74	1114.86	1145.09	1145.09	1145.09	1145.09
Low	1008.88	1001.91	1001.91	1001.91	1001.91	1001.91
Sharpe Ratio*	-1.68	-0.74	-0.46	0.05	-0.62	-0.22
Max. Drawdown	-8.84%	-10.13%	-12.50%	-12.50%	-12.50%	-12.50%
VaR 95 \ 99				-31.7% \ -57.7%		-32.3% \ -58.2%
CVaR 95 \ 99				-44.3% \ -63.4%		-46.4% \ -68.6%

\* 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 EUROZONE AND UNITED KINGDOM 30/70 EUR INDEX TR		DE	EUR	100.01%
EUR-CASH	EUR-CASH	-	EUR	-0.01%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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