

# FACTSHEET - AS OF 23-Mar-2023

## Solactive Eurozone Christian Values Index PR

### DESCRIPTION

Solactive Eurozone Christian Values Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

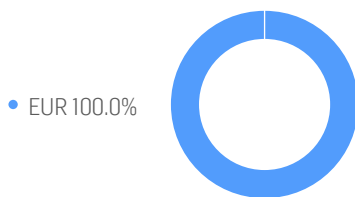
ISIN / WKN	DE000SLOBGZ6 / SLOBGZ	Base Value / Base Date	1000 Points / 01.02.2012
Bloomberg / Reuters	SEU50CPP Index/ .SEU50CPP	Last Price	1805.25
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 01.02.2012
Index Members	50		

## STATISTICS

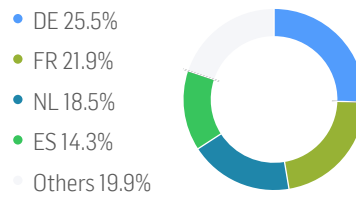
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.87%	9.14%	19.66%	3.61%	9.81%	80.53%
Performance (p.a.)						5.45%
Volatility (p.a.)	22.49%	17.09%	17.68%	19.05%	17.66%	19.24%
High	1894.37	1894.37	1894.37	1894.37	1894.37	2001.55
Low	1755.10	1643.94	1460.74	1460.74	1643.94	817.85
Sharpe Ratio*	-1.43	2.35	2.35	0.07	2.75	0.16
Max. Drawdown	-7.35%	-7.35%	-7.35%	-18.92%	-7.35%	-38.05%
VaR 95 \ 99				-31.7% \ -50.6%		-30.1% \ -55.6%
CVaR 95 \ 99				-43.1% \ -57.5%		-47.2% \ -76.6%

\* 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



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 23-Mar-2023

Company	Ticker	Country	Currency	Index Weight (%)
WOLTERS KLUWER NV	WKL NA Equity	NL	EUR	2.28%
ROYAL AHOLD DELHAIZE NV	AD NA Equity	NL	EUR	2.27%
STELLANTIS NV	STLAM IM Equity	NL	EUR	2.25%
ORANGE SA	ORA FP Equity	FR	EUR	2.25%
DASSAULT SYSTEMES SA	DSY FP Equity	FR	EUR	2.22%
TELEFONICA SA	TEF SQ Equity	ES	EUR	2.20%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	2.17%
DEUTSCHE BOERSE AG	DBI GY Equity	DE	EUR	2.16%
L OREAL SA	OR FP Equity	FR	EUR	2.15%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	2.15%

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