

FACTSHEET - AS OF 18-Jun-2024

Solactive Eurozone Christian Values Index PR

DESCRIPTION

Solactive Eurozone Christian Values Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

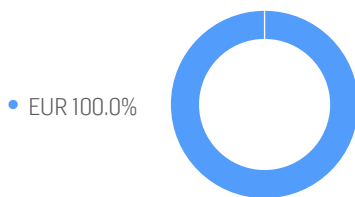
ISIN / WKN	DE000SLOBGZ6 / SLOBGZ	Base Value / Base Date	1000 Points / 01.02.2012
Bloomberg / Reuters	SEU50CPP Index / .SEU50CPP	Last Price	2129.63
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 01.02.2012
Index Members	50		

STATISTICS

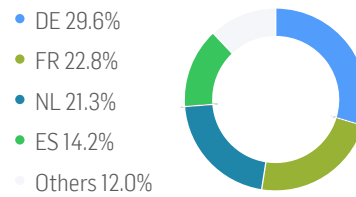
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.47%	-0.58%	6.59%	16.68%	6.90%	112.96%
Performance (p.a.)						6.30%
Volatility (p.a.)	13.50%	11.57%	10.08%	10.91%	10.29%	18.58%
High	2228.57	2240.43	2240.43	2240.43	2240.43	2240.43
Low	2106.60	2106.60	1960.26	1759.89	1960.26	817.85
Sharpe Ratio*	-3.43	-0.52	1.01	1.22	1.12	0.14
Max. Drawdown	-5.50%	-5.97%	-5.97%	-9.13%	-5.97%	-38.05%
VaR 95 \ 99				-19.2% \ -28.8%		-29.4% \ -53.9%
CVaR 95 \ 99				-24.8% \ -35.9%		-45.6% \ -74.6%

* 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 18-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	2.44%
ASM INTERNATIONAL NV	ASM NA Equity	NL	EUR	2.43%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	2.31%
MUNICH REINSURANCE COMPANY	MUV2 GY Equity	DE	EUR	2.27%
STMICROELECTRONICS NV	STMPA FP Equity	NL	EUR	2.22%
INDUSTRIA DE DISENO TEXTIL SA	ITX SQ Equity	ES	EUR	2.22%
WOLTERS KLUWER NV	WKL NA Equity	NL	EUR	2.21%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	2.14%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	2.11%
IBERDROLA SA	IBE SQ Equity	ES	EUR	2.10%

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