

FACTSHEET - AS OF 19-Jun-2025

Solactive Eurozone Christian Values Index NTR

DESCRIPTION

Solactive Eurozone Christian Values Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOBG05 / SLOBG0	Base Value / Base Date	1000 Points / 01.02.2012
Bloomberg / Reuters	SEU50CPN Index / .SEU50CPN	Last Price	3332.93
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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		

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STATISTICS

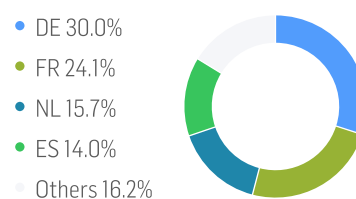
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.13%	1.11%	13.17%	13.76%	12.38%	233.29%
Performance (p.a.)						9.41%
Volatility (p.a.)	12.05%	23.11%	19.42%	16.61%	19.85%	18.44%
High	3485.62	3485.62	3485.62	3485.62	3485.62	3485.62
Low	3332.93	2819.11	2819.11	2712.63	2819.11	836.32
Sharpe Ratio*	-3.49	0.11	1.37	0.73	1.34	0.41
Max. Drawdown	-4.38%	-15.20%	-15.83%	-15.83%	-15.83%	-37.98%
VaR 95 \ 99				-25.4% \ -52.9%		-28.8% \ -53.9%
CVaR 95 \ 99				-42.7% \ -74.9%		-45.2% \ -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 19-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	2.41%
COMMERZBANK AG	CBK GY Equity	DE	EUR	2.28%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	2.22%
DHL GROUP	DHL GY Equity	DE	EUR	2.16%
LEGRAND SA	LR FP Equity	FR	EUR	2.14%
PROSUS NV	PRX NA Equity	NL	EUR	2.14%
ASML HOLDING NV	ASML NA Equity	NL	EUR	2.13%
UNICREDIT SPA	UCG IM Equity	IT	EUR	2.12%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	2.11%
ANHEUSER BUSCH INBEV SA NV	ABI BB Equity	BE	EUR	2.11%

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