

# FACTSHEET - AS OF 14-Jun-2024

## Solactive Eurozone Christian Values Index NTR

### DESCRIPTION

Solactive Eurozone Christian Values Index NTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

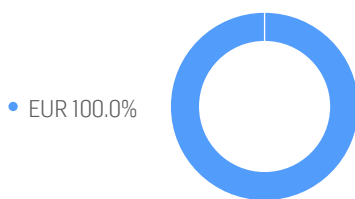
ISIN / WKN	DE000SLOBG05 / SLOBG0	Base Value / Base Date	1000 Points / 01.02.2012
Bloomberg / Reuters	SEU50CPN Index / .SEU50CPN	Last Price	2874.32
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 01.02.2012
Index Members	50		

## STATISTICS

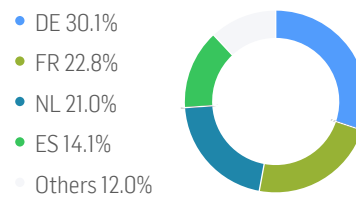
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.28%	1.06%	6.97%	16.62%	8.16%	187.43%
Performance (p.a.)						8.91%
Volatility (p.a.)	13.10%	11.62%	10.05%	10.93%	10.33%	18.59%
High	3034.55	3034.55	3034.55	3034.55	3034.55	3034.55
Low	2874.32	2822.79	2616.37	2341.82	2616.37	836.32
Sharpe Ratio*	-3.97	0.06	1.09	1.21	1.44	0.28
Max. Drawdown	-5.28%	-5.28%	-5.28%	-9.01%	-5.28%	-37.98%
VaR 95 \ 99				-18.9% \ -28.8%		-29.1% \ -53.9%
CVaR 95 \ 99				-24.7% \ -36.0%		-45.5% \ -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 14-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	2.36%
ASM INTERNATIONAL NV	ASM NA Equity	NL	EUR	2.34%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	2.34%
MUNICH REINSURANCE COMPANY	MUV2 GY Equity	DE	EUR	2.24%
WOLTERS KLUWER NV	WKL NA Equity	NL	EUR	2.20%
STMICROELECTRONICS NV	STMPA FP Equity	NL	EUR	2.18%
INDUSTRIA DE DISEÑO TEXTIL SA	ITX SQ Equity	ES	EUR	2.17%
AMADEUS IT GROUP SA CLASS A	AMS SQ Equity	ES	EUR	2.12%
IBERDROLA SA	IBE SQ Equity	ES	EUR	2.11%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	2.11%

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