

FACTSHEET - AS OF 08-Nov-2024

Solactive Eurozone Christian Values Index TR

DESCRIPTION

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HISTORICAL PERFORMANCE



CHARACTERISTICS

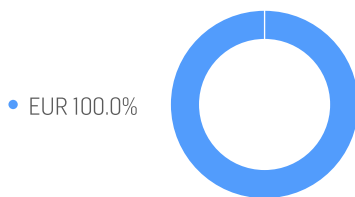
ISIN / WKN	DE000SLOBG13 / SLOBG1	Base Value / Base Date	1000 Points / 01.02.2012
Bloomberg / Reuters	SEU50CPG Index / .SEU50CPG	Last Price	3268.65
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 01.02.2012
Index Members	50		

STATISTICS

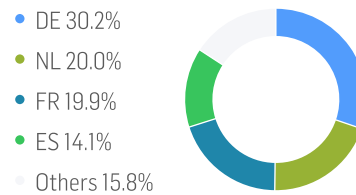
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.01%	4.93%	-2.54%	16.41%	10.37%	226.87%
Performance (p.a.)						9.72%
Volatility (p.a.)	11.00%	12.33%	13.49%	11.53%	11.98%	18.45%
High	3413.50	3431.06	3431.06	3431.06	3431.06	3431.06
Low	3268.65	3115.46	3048.28	2807.80	2915.94	843.12
Sharpe Ratio*	-3.11	1.49	-0.61	1.17	0.75	0.36
Max. Drawdown	-4.24%	-4.73%	-10.40%	-10.40%	-10.40%	-37.95%
VaR 95 \ 99				-20.0% \ -31.4%		-28.9% \ -52.5%
CVaR 95 \ 99				-27.1% \ -38.2%		-45.1% \ -73.9%

* 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 08-Nov-2024

Company	Ticker	Country	Currency	Index Weight (%)
SAP SE	SAP GY Equity	DE	EUR	2.08%
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	2.07%
FERRARI NV	RACE IM Equity	NL	EUR	2.07%
ADIDAS AG	ADS GY Equity	DE	EUR	2.06%
DHL GROUP	DHL GY Equity	DE	EUR	2.06%
VONOVIA SE	VNA GY Equity	DE	EUR	2.06%
DASSAULT SYSTEMES SA	DSY FP Equity	FR	EUR	2.05%
CELLNEX TELECOM SA	CLNX SQ Equity	ES	EUR	2.04%
ASML HOLDING NV	ASML NA Equity	NL	EUR	2.04%
ASM INTERNATIONAL NV	ASM NA Equity	NL	EUR	2.04%

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