

STOXX® EUROPE CHRISTIAN INDEX

Index Universe

The index universe is defined as all components of the STOXX Europe 600 Index which covers approx. 95 % of the free float market capitalisation of the companies listed on the major exchanges of 18 European countries: Austria, Belgium, Denmark, Finland, France, Germany, Greece, Iceland, Ireland, Italy, Luxembourg, the Netherlands, Norway, Portugal, Spain, Sweden, Switzerland and the United Kingdom.

Stock Selection

Screening of all companies of the STOXX Europe 600 Index according to a faith-based evaluation that indicate high levels of competence in addressing Christian values (social, environmental, ethical and economical responsibilities) as a business approach. For companies to be included in the index there are strict limits on the company's share of revenues generated in the following areas: pornography, weapons, tobacco, alcohol, birth control and gambling.

The screening of companies is performed by the Independent Committee.

Review Frequency

The index composition is reviewed semi-annually in June and December. The components are monitored regularly for eligibility. In case that a company is no longer eligible, it will be removed from the index at the next quarterly review.

Weighting

The indices are weighted by free float market capitalisation. Each component's weight is subject to a cap factor of 20%. The free float weight and cap factor is reviewed quarterly.