

# STOXX® EUROPE CHRISTIAN INDEX

## Index description

The STOXX Europe Christian Index provides a broad representation of companies by taking into account the moral and social teachings of Christianity, considering values like ethical, social, environmental and economical responsibility.

## Key facts

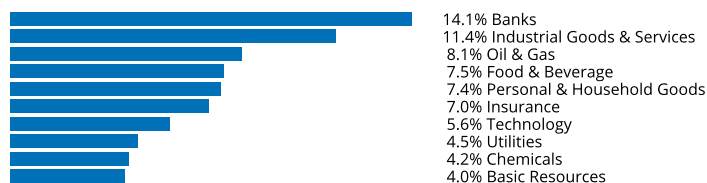
» An independent committee defines, builds and implements the screening criteria to ensure that the composition of the index is in line with Christian values

» The screening committee consists of experts from the Christian community as well as members of the academic and investment community

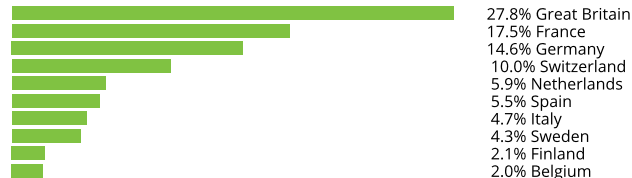
## Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Europe Christian Index	8,757.6	6,885.9	13.1	6.4	201.7	1.2	2.9	0.0	4.8
STOXX Europe 600 Index	10,305.9	8,238.0	13.7	6.3	201.7	1.2	2.4	0.0	3.0

## Supersector weighting (top 10)



## Country weighting



## Risk and return figures<sup>1</sup>

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe Christian Index	-0.2	0.8	2.9	6.4	47.6	N/A	N/A	3.0	2.1	8.2
STOXX Europe 600 Index	0.1	0.3	1.0	4.1	46.0	N/A	N/A	1.0	1.4	8.0
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX Europe Christian Index	9.2	12.6	10.4	17.3	16.0	N/A	N/A	0.3	0.1	0.5
STOXX Europe 600 Index	8.9	12.5	10.4	16.8	15.5	N/A	N/A	0.1	0.1	0.5
Index to benchmark	Correlation					Tracking error (%)				
STOXX Europe Christian Index	1.0	1.0	1.0	1.0	1.0	0.8	1.0	1.1	1.5	1.4
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe Christian Index	1.0	1.0	1.0	1.0	1.0	-5.1	1.2	1.8	0.6	0.2

<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide.

<sup>2</sup> Based on EURIBOR1M

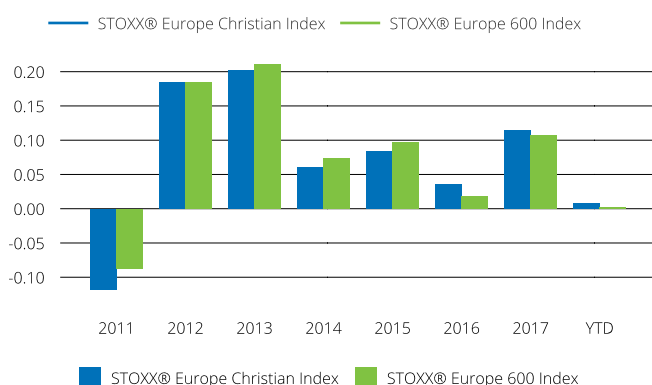
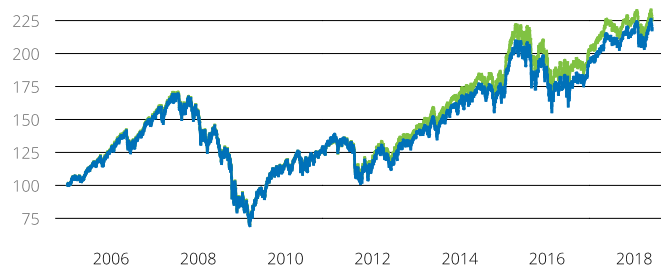
(EUR, net return), all data as of May 31, 2018

## FAITH-BASED INDICES

## STOXX® EUROPE CHRISTIAN INDEX

## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Europe Christian Index	16.8	13.9	15.7	13.8	1.7	2.8	1.1	7.2
STOXX Europe 600 Index	15.7	14.0	14.8	14.0	1.8	2.8	1.1	8.0

Performance and annual returns<sup>4</sup>

## Methodology

Target coverage: all companies in the STOXX Europe 600 Index that indicate high levels of competence in addressing Christian values (social, environmental, ethical and economic) as a business approach. For inclusion in the index, strict limits are applied to the company's share of revenues generated in the following areas: pornography, weapons, tobacco, alcohol, birth control and gambling. The screening is done by an independent committee led by Christian Brothers Investment Services (CBIS). The detailed methodology including the calculation formula can be found in our rulebook: [www.stoxx.com/indices/rulebooks.html](http://www.stoxx.com/indices/rulebooks.html)

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Net Return EUR	CH0111261514	SXCHR	SXCHR INDEX	.SXCHR
Price EUR	CH0111261506	SXCHP	SXCHP INDEX	.SXCHP
Net Return USD	CH0111261530	SXCHV	SXCHV INDEX	.SXCHV
Price USD	CH0111261522	SXCHL	SXCHL INDEX	.SXCHL

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://www.stoxx.com/data/vendor_codes.html)

## Quick facts

Weighting	Free-float market cap
Cap factor	20%
No. of components	Variable
Review frequency	Semi-annually (Jun. and Dec.)
Calculation/distribution	Price and net return (EUR): realtime (every 15 seconds)
Calculation hours	Realtime: 9:00 am - 6:00 pm CET
Base value/base date	100 as of Dec. 31, 2004
History	Available daily back to Dec. 31, 2004
Inception date	Apr. 26, 2010

## CONTACT DETAILS

STOXX customer support | P +41 43 430 7272 | [customersupport@stoxx.com](mailto:customersupport@stoxx.com) | <https://qontigo.com/support/>

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## BACKTESTED PERFORMANCE

This document contains index performance data based on backtesting, i.e. calculations of how the index might have performed prior to launch if it had existed using the same index methodology and based on historical constituents. Backtested performance information is purely hypothetical and is provided in this document solely for information purposes. Backtested performance does not represent actual performance and should not be interpreted as an indication of actual performance.

## CUSTOMIZATION

The index can be used as a basis for the definition of STOXX® Customized Indices, which can be tailored to specific client or mandate needs. STOXX offers a wide range of customization, in terms of component selection, weighting schemes and personalized calculation methodologies.

<sup>3</sup> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Dec. 31, 2004 to May 31, 2018

(EUR, net return), all data as of May 31, 2018

## STOXX® EUROPE CHRISTIAN INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
NESTLE	Food & Beverage	CH	2.93
HSBC	Banks	GB	2.42
ROYAL DUTCH SHELL A	Oil & Gas	GB	1.98
TOTAL	Oil & Gas	FR	1.92
BP	Oil & Gas	GB	1.90
SAP	Technology	DE	1.51
SIEMENS	Industrial Goods & Services	DE	1.38
LVMH MOET HENNESSY	Personal & Household Goods	FR	1.16
DIAGEO	Food & Beverage	GB	1.13
ALLIANZ	Insurance	DE	1.13

<sup>5</sup> Based on the composition as of May 31, 2018

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