

FACTSHEET - AS OF 15-Apr-2021

Ethical Europe Equity Index

DESCRIPTION

The Ethical Europe Equity Index includes companies from Developed Europe which have no major involvement in Weapons, Gambling, Tobacco and Nuclear. The index contains a maximum of 30 members which are weighted according to Volatility. Adjustments are conducted quarterly. The index is calculated as a price return index in Euro.

HISTORICAL PERFORMANCE



CHARACTERISTICS

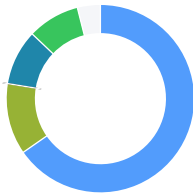
ISIN / WKN	DE000SLA5EE6 / SLA5EE	Base Value / Base Date	100 Points / 31.12.1999
Bloomberg / Reuters	SOLEEE Index / .SOLEEE	Last Price	155.54
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	-	Calculation	08:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 31.12.1999
Index Members	30		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	1.89%	3.93%	11.42%	16.75%	6.80%	55.54%
Performance (p.a.)	-	-	-	-	-	2.10%
Volatility (p.a.)	6.41%	9.50%	13.15%	18.31%	9.83%	15.66%
High	157.54	157.54	157.54	157.54	157.54	222.21
Low	151.89	143.40	129.95	127.56	143.40	82.36
Sharpe Ratio	4.09	1.84	1.91	0.96	2.67	0.17
Max. Drawdown	-1.59%	-4.17%	-6.91%	-13.20%	-4.43%	-49.00%
VaR 95 \ 99				-32.4% \ -48.8%		-23.1% \ -45.4%
CVaR 95 \ 99				-45.3% \ -64.4%		-38.3% \ -66.7%

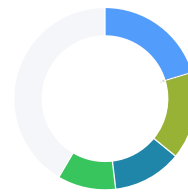
Composition by Currencies

- EUR 65.3%
- CHF 12.2%
- SEK 9.5%
- GBP 9.0%
- Others 3.9%



Composition by Countries

- DE 20.3%
- FR 15.6%
- CH 12.2%
- IT 10.3%
- Others 41.5%



TOP COMPONENTS AS OF 15-Apr-2021

Company	Ticker	Country	Currency	Index Weight (%)
SWISSCOM AG	SCMN SE	CH	CHF	4.91%
DEUTSCHE TELEKOM AG	DTE GY	DE	EUR	4.20%
EON SE	EOAN GY	DE	EUR	4.05%
ROYAL AHOLD DELHAIZE NV	AD NA	NL	EUR	3.97%
TELENOR ASA	TEL NO	NO	NOK	3.95%
NOVARTIS AG	NOVN SE	CH	CHF	3.91%
SNAM SPA	SRG IM	IT	EUR	3.66%
SUEZ	SEV FP	FR	EUR	3.61%
TERNA SPA	TRN IM	IT	EUR	3.58%
TELIA CO AB	TELIA SS	SE	SEK	3.56%
RED ELECTRICA CORP SA	REE SQ	ES	EUR	3.51%
ZURICH INSURANCE GROUP AG	ZURN SE	CH	CHF	3.42%
SANOFI SA	SAN FP	FR	EUR	3.21%
GLAXOSMITHKLINE PLC	GSK LN	GB	GBP	3.14%
EVONIK INDUSTRIES AG	EVK GY	DE	EUR	3.12%

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