

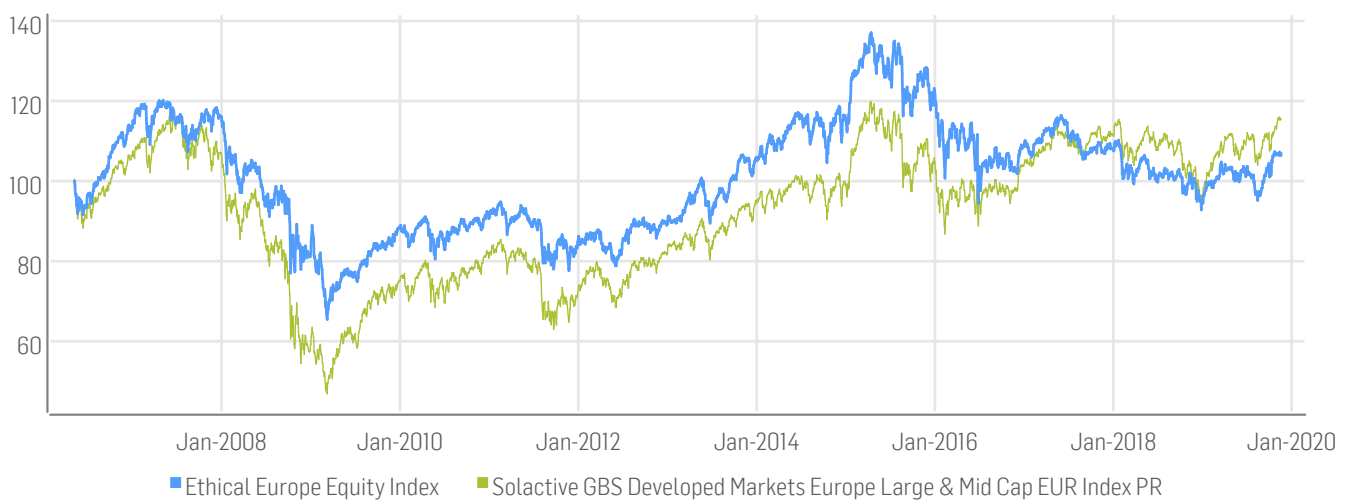
# FACTSHEET - AS OF 19-Nov-2019

## 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	172.43
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

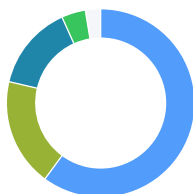
	30D	90D	180D	360D	YTD	Since Inception
Performance	0.0%	9.8%	6.2%	7.6%	11.8%	72.4%
Performance (p.a.)	-	-	-	-	-	2.8%
Volatility (p.a.)	4.8%	10.6%	11.3%	11.4%	10.3%	14.7%
High	173.99	173.99	173.99	173.99	173.99	222.21
Low	172.43	156.07	154.22	150.39	153.06	82.36
Sharpe Ratio	0.22	4.42	1.20	0.70	1.34	0.21
Max. Drawdown	-0.9%	-3.3%	-8.2%	-9.2%	-9.2%	-45.6%
VaR 95 \ 99				-18.4% \ -33.1%		-22.2% \ -42.3%
CVaR 95 \ 99				-28.2% \ -44.9%		-35.5% \ -59.3%

## STATISTICS - GBS - Solactive GBS Developed Markets Europe Large & Mid Cap EUR Index PR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.5%	7.9%	8.2%	13.8%	19.4%	15.4%
Performance (p.a.)	-	-	-	-	-	1.1%
Volatility (p.a.)	6.2%	10.9%	11.8%	12.3%	11.3%	18.7%
High	1027.80	1027.80	1027.80	1027.80	1027.80	1062.01
Low	995.27	936.36	921.54	836.26	847.77	415.07
Sharpe Ratio	8.38	3.36	1.50	1.17	1.99	0.07
Max. Drawdown	-0.7%	-4.0%	-7.2%	-8.9%	-7.2%	-59.8%
VaR 95 \ 99				-22.5% \ -39.8%		-29.4% \ -55.5%
CVaR 95 \ 99				-30.9% \ -46.5%		-46.3% \ -76.7%

## Composition by Currencies

- EUR 60.1%
- GBP 18.6%
- CHF 14.6%
- SEK 4.1%
- Others 2.6%



## Composition by Countries

- FR 19.9%
- GB 18.6%
- CH 14.6%
- IT 13.2%
- Others 33.6%



## TOP COMPONENTS AS OF 19-Nov-2019

Company	Ticker	Country	Currency	Index Weight (%)
SWISSCOM AG	SCMN SE	CH	CHF	4.29%
ASSICURAZIONI GENERALI SPA	G IM	IT	EUR	4.22%
ORANGE SA	ORA FP	FR	EUR	4.13%
TELIA CO AB	TELIA SS	SE	SEK	4.12%
MUNICH REINSURANCE COMPANY	MUV2 GY	DE	EUR	4.00%
ZURICH INSURANCE GROUP AG	ZURN SE	CH	CHF	3.90%
GLAXOSMITHKLINE PLC	GSK LN	GB	GBP	3.85%
AXA SA	CS FP	FR	EUR	3.77%
ALLIANZ SE	ALV GY	DE	EUR	3.75%
EDP ENERGIAS DE PORTUGAL SA	EDP PL	PT	EUR	3.62%
NATURGY ENERGY GROUP SA	NTGY SQ	ES	EUR	3.54%
SWISS RE AG	SREN SE	CH	CHF	3.53%
LAND SECURITIES GROUP PLC	LAND LN	GB	GBP	3.35%
VEOLIA ENVIRONNEMENT SA	VIE FP	FR	EUR	3.35%
TELEFONICA SA	TEF SQ	ES	EUR	3.24%

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