

FACTSHEET - AS OF 09-May-2025

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	225.85
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		

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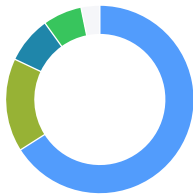
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	12.05%	10.10%	15.21%	17.56%	16.18%	125.85%
Performance (p.a.)						3.27%
Volatility (p.a.)	16.46%	18.09%	14.43%	12.33%	15.82%	15.24%
High	227.11	227.11	227.11	227.11	227.11	227.11
Low	201.56	201.56	191.96	185.69	194.09	82.36
Sharpe Ratio*	18.07	2.52	2.16	1.27	3.21	0.07
Max. Drawdown	-0.70%	-9.90%	-9.90%	-9.90%	-9.90%	-49.00%
VaR 95 \ 99				-15.6% \ -48.0%		-22.4% \ -44.3%
CVaR 95 \ 99				-33.3% \ -73.3%		-37.4% \ -64.2%

* 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

- EUR 66.0%
- GBP 16.0%
- CHF 8.0%
- NOK 6.7%
- Others 3.2%



COMPOSITION BY COUNTRIES

- FR 23.3%
- IT 17.1%
- GB 16.0%
- ES 12.7%
- Others 30.8%



TOP COMPONENTS AS OF 09-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
ZURICH INSURANCE GROUP AG	ZURN SE Equity	CH	CHF	4.04%
SWISSCOM AG	SCMN SE Equity	CH	CHF	4.01%
KLEPIERRE SA	LI FP Equity	FR	EUR	3.94%
M&G PLC	MNG LN Equity	GB	GBP	3.78%
TESCO PLC	TSCO LN Equity	GB	GBP	3.70%
ROYAL KPN NV	KPN NA Equity	NL	EUR	3.69%
GETLINK	GET FP Equity	FR	EUR	3.68%
DNB BANK ASA	DNB NO Equity	NO	NOK	3.57%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	3.56%
TERNA SPA	TRN IM Equity	IT	EUR	3.54%
AENA SME SA	AENA SQ Equity	ES	EUR	3.53%
ORANGE SA	ORA FP Equity	FR	EUR	3.41%
ITALGAS SPA	IG IM Equity	IT	EUR	3.37%
TELEFONICA SA	TEF SQ Equity	ES	EUR	3.37%
ASR NEDERLAND NV	ASRNL NA Equity	NL	EUR	3.36%

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