

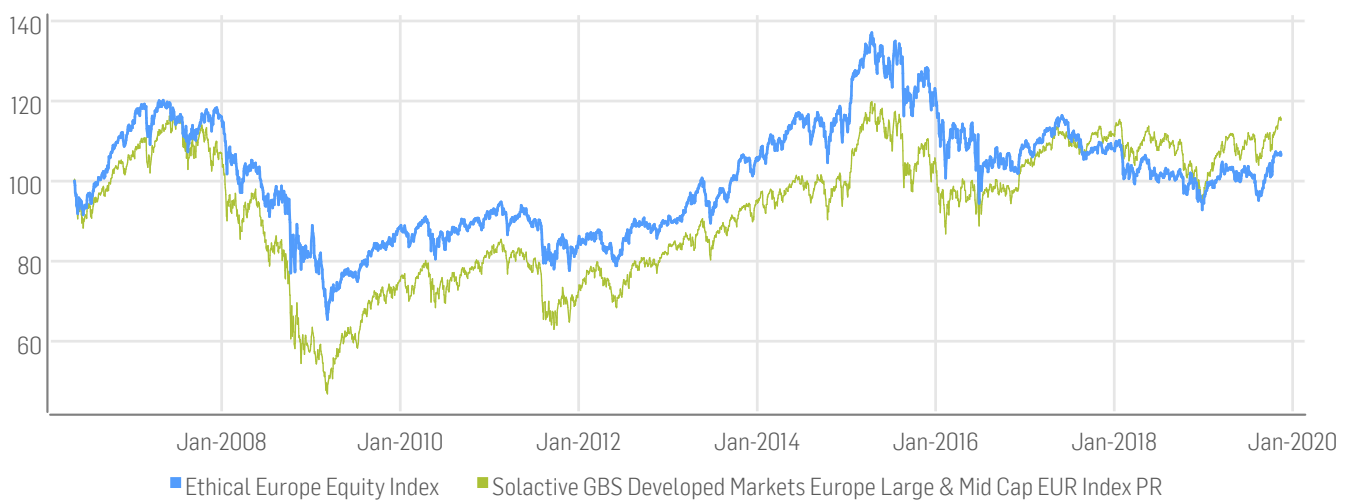
FACTSHEET - À PARTIR DE 15 Nov 2019

Ethical Europe Equity Index

DESCRIPTION

L'Indice Ethical Europe Equity inclut des sociétés de pays d'Europe développée qui n'ont pas ou ont peu de revenus provenant d'activités liées aux armes, aux jeux d'argent, au tabac et au nucléaire. L'Indice est composé de 30 sociétés au maximum qui sont pondérées suivant leur volatilité. Une révision de l'Indice est faite tous les trimestres. L'Indice est un indice de rendement des cours publié en Euro.

PERFORMANCE HISTORIQUE*



DONNEES CLEFS

ISIN / WKN	DE000SLA5EE6 / SLA5EE	Valeur / Date initiales	100 Points / 31.12.1999
Bloomberg / Reuters	SOLEEE Index / SOLEEE	Prix actuel	173.14
Calculateur de l'Indice	Solactive AG	Dividendes	Not included (Price index)
Type d'Indice	-	Calcul	08 :00am to 10 :30pm (CET), every 15 seconds
Monnaie de l'Indice	EUR	Données	Available daily back to 31.12.1999
Composants de l'Indice	30		

STATISTIQUES

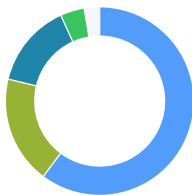
	30J	90J	180J	360J	YTD	Depuis sa Création
Performance	0.7%	10.8%	4.5%	8.9%	12.3%	73.1%
Performance (p.a.)	-	-	-	-	-	2.8%
Volatilité (p.a.)	4.5%	11.0%	11.3%	11.5%	10.3%	14.7%
Maxi	173.99	173.99	173.99	173.99	173.99	222.21
Mini	171.71	156.01	154.22	150.39	153.06	82.36
Sharpe Ratio	2.11	4.78	0.86	0.81	1.41	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%

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

EUR	30J	90J	180J	360J	YTD	Depuis sa Création
Performance	3.3%	9.9%	6.2%	14.9%	19.6%	15.7%
Performance (p.a.)	-	-	-	-	-	1.1%
Volatilité (p.a.)	6.3%	11.2%	11.9%	12.4%	11.4%	18.7%
Maxi	1027.80	1027.80	1027.80	1027.80	1027.80	1062.01
Mini	988.74	936.36	921.54	836.26	847.77	415.07
Sharpe Ratio	7.72	4.19	1.12	1.25	2.03	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%

EXPOSITION AU RISQUE DE CHANGE

- EUR 60.2%
- GBP 18.5%
- CHF 14.5%
- SEK 4.1%
- Others 2.6%



EXPOSITION AU RISQUE-PAYS

- FR 19.9%
- GB 18.5%
- CH 14.5%
- IT 13.5%
- Others 33.6%



PREMIERS COMPOSANTS 15 Nov 2019

Société	Code	Pays	Monnaie	Poids
ASSICURAZIONI GENERALI SPA	G IM	IT	EUR	4.30%
SWISSCOM AG	SCMN SE	CH	CHF	4.23%
TELIA CO AB	TELIA SS	SE	SEK	4.13%
ORANGE SA	ORA FP	FR	EUR	4.07%
MUNICH REINSURANCE COMPANY	MUV2 GY	DE	EUR	3.98%
ZURICH INSURANCE GROUP AG	ZURN SE	CH	CHF	3.88%
GLAXOSMITHKLINE PLC	GSK LN	GB	GBP	3.80%
AXA SA	CS FP	FR	EUR	3.77%
ALLIANZ SE	ALV GY	DE	EUR	3.74%
EDP ENERGIAS DE PORTUGAL SA	EDP PL	PT	EUR	3.59%
NATURGY ENERGY GROUP SA	NTGY SQ	ES	EUR	3.54%
SWISS RE AG	SREN SE	CH	CHF	3.51%
VEOLIA ENVIRONNEMENT SA	VIE FP	FR	EUR	3.34%
LAND SECURITIES GROUP PLC	LAND LN	GB	GBP	3.30%
TELEFONICA SA	TEF SQ	ES	EUR	3.24%

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