

# FACTSHEET - À PARTIR DE 15 Apr 2021

## 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

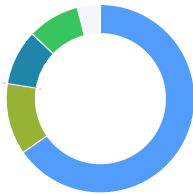
ISIN / WKN	DE000SLA5EE6 / SLA5EE	Valeur / Date initiales	100 Points / 31.12.1999
Bloomberg / Reuters	SOLEEE Index / SOLEEE	Prix actuel	155.54
Calculateur de l'Indice	Solactive AG	Dividendes	Not included (Price index)
Type d'Indice	-	Calcul	08 :00am to 10 :30pm (CET), every 15 seconds
Monnaie de l'Indice	EUR	Données	Available daily back to 31.12.1999
Composants de l'Indice	30		

## STATISTIQUES

	30J	90J	180J	360J	YTD	Depuis sa Création
Performance	1.89%	3.93%	11.42%	16.75%	6.80%	55.54%
Performance (p.a.)	-	-	-	-	-	2.10%
Volatilité (p.a.)	6.41%	9.50%	13.15%	18.31%	9.83%	15.66%
Maxi	157.54	157.54	157.54	157.54	157.54	222.21
Mini	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%

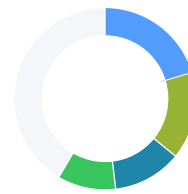
## EXPOSITION AU RISQUE DE CHANGE

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



## EXPOSITION AU RISQUE-PAYS

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



## PREMIERS COMPOSANTS 15 Apr 2021

Société	Code	Pays	Monnaie	Poids
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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