SOLACTIVE
German Index Engineering

FACTSHEET - AS OF 22-Feb-2024
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	181.27
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		

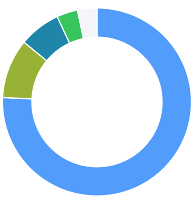
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.38%	4.70%	10.11%	6.12%	2.70%	81.27%
Performance (p.a.)						2.49%
Volatility (p.a.)	7.66%	7.13%	9.49%	11.23%	7.97%	15.39%
High	181.27	181.27	181.27	181.27	181.27	222.21
Low	174.96	173.00	162.09	159.42	174.96	82.36
Sharpe Ratio*	3.82	2.33	1.86	0.20	1.94	-0.09
Max. Drawdown	-2.37%	-2.37%	-7.02%	-7.10%	-2.37%	-49.00%
VaR 95 \ 99				-21.4% \ -31.2%		-23.0% \ -44.3%
CVaR 95 \ 99				-29.5% \ -47.8%		-37.6% \ -64.5%

* 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 75.7%
- GBP 10.2%
- CHF 7.1%
- SEK 3.6%
- Others 3.3%



COMPOSITION BY COUNTRIES

- FR 22.7%
- IT 19.0%
- ES 12.2%
- GB 10.2%
- Others 36.0%

TOP COMPONENTS AS OF 22-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
ROYAL KPN NV	KPN NA	NL	EUR	6.01%
ORANGE SA	ORA FP	FR	EUR	4.17%
ASSICURAZIONI GENERALI SPA	G IM	IT	EUR	4.03%
UNILEVER PLC	ULVR LN	GB	GBP	4.02%
ALLIANZ SE	ALV GY	DE	EUR	3.73%
SGS SA	SGSN SE	CH	CHF	3.67%
NORDEA BANK ABP	NDA SS	FI	SEK	3.60%
CIE GENERALE DES ETABLISSEMENTS MICHELIN	ML FP	FR	EUR	3.55%
AXA SA	CS FP	FR	EUR	3.52%
SWISS RE AG	SREN SE	CH	CHF	3.45%
SAMPO OYJ CLASS A	SAMPO FH	FI	EUR	3.38%
STOREBRAND ASA	STB NO	NO	NOK	3.33%
RED ELECTRICA CORP SA	RED SQ	ES	EUR	3.27%
POSTE ITALIANE SPA	PST IM	IT	EUR	3.25%
TERNA SPA	TRN IM	IT	EUR	3.21%

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