

# FACTSHEET - AS OF 20-Sep-2019

## Solactive Candriam Factors Sustainable Europe Equity Index

### DESCRIPTION

The Solactive Candriam Factors Sustainable Europe Equity Index is intended to deliver exposure to equity securities of a selection of large and medium capitalized European companies meeting sustainable and responsible investing ("SRI") criteria developed by Candriam and weighted using a non-market capitalization methodology. The Index is calculated as a net total return index in EUR and adjusted quarterly.

### HISTORICAL PERFORMANCE\*



### CHARACTERISTICS

ISIN / WKN	DE000SLA3LW8 / SLA3LW	Base Value / Base Date	100 Points / 18.12.2015
Bloomberg / Reuters	SOLCAFSE Index / .SOLCAFSE	Last Price	122.72
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total Return	Calculation	09:00am to 6:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 18.12.2015
Index Members	295		

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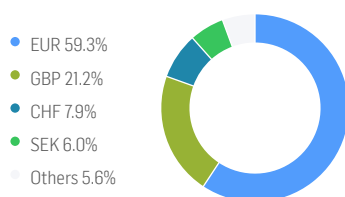
**STATISTICS**

	30D	90D	180D	360D	YTD	Since Inception
Performance	6.2%	2.5%	5.8%	2.9%	17.0%	22.7%
Performance (p.a.)	-	-	-	-	-	5.6%
Volatility (p.a.)	8.7%	12.5%	11.6%	12.9%	11.7%	14.0%
High	122.72	122.72	122.72	122.72	122.72	123.69
Low	114.43	112.36	112.36	102.46	103.67	84.46
Sharpe Ratio	12.36	0.89	1.07	0.25	2.11	0.42
Max. Drawdown	-1.0%	-8.2%	-8.3%	-14.6%	-8.3%	-17.4%
VaR 95 \ 99				-21.8% \ -34.9%		-21.6% \ -39.2%
CVaR 95 \ 99				-31.1% \ -45.0%		-34.1% \ -60.7%

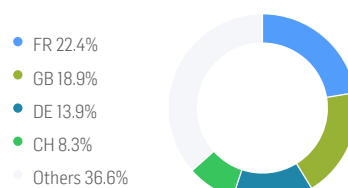
**STATISTICS - GBS - Solactive GBS Developed Markets Eurozone Large & Mid Cap Index NTR**

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	5.1%	2.8%	7.7%	3.2%	19.2%	22.2%
Performance (p.a.)	-	-	-	-	-	5.5%
Volatility (p.a.)	9.9%	13.5%	12.6%	13.6%	12.6%	14.6%
High	1031.80	1031.80	1031.80	1031.80	1031.80	1043.71
Low	965.48	949.36	949.36	847.59	854.49	702.83
Sharpe Ratio	8.54	0.91	1.32	0.27	2.22	0.40
Max. Drawdown	-1.6%	-7.7%	-7.7%	-15.7%	-7.7%	-18.8%
VaR 95 \ 99				-27.0% \ -32.9%		-23.8% \ -40.2%
CVaR 95 \ 99				-32.3% \ -47.7%		-35.1% \ -59.2%

**Composition by Currencies**



**Composition by Countries**



## TOP COMPONENTS AS OF 20-Sep-2019

Company	Ticker	Country	Currency	Index Weight (%)
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	2.17%
TOTAL SA	FP FP Equity	FR	EUR	1.80%
ALLIANZ SE	ALV GY Equity	DE	EUR	1.67%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	1.61%
NESTLE SA	NESN SE Equity	CH	CHF	1.42%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	1.32%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	1.18%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	1.13%
SOCIETE GENERALE SA CLASS A	GLE FP Equity	FR	EUR	1.12%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	1.11%

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