

FACTSHEET - AS OF 01-Mar-2021

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	135.39
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	307		

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STATISTICS

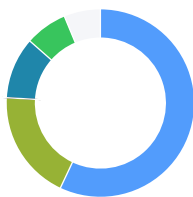
	30D	90D	180D	360D	YTD	Since Inception
Performance	5.18%	5.70%	15.56%	17.57%	4.56%	35.39%
Performance (p.a.)	-	-	-	-	-	6.00%
Volatility (p.a.)	12.71%	12.85%	16.74%	29.08%	12.91%	17.94%
High	136.35	136.35	136.35	136.35	136.35	136.51
Low	130.07	126.08	108.75	86.12	128.72	84.46
Sharpe Ratio	6.73	2.01	2.07	0.63	2.45	0.36
Max. Drawdown	-2.35%	-4.46%	-8.05%	-25.22%	-4.46%	-36.91%
VaR 95 \ 99				-49.1% \ -93.2%		-24.7% \ -57.1%
CVaR 95 \ 99				-79.6% \ -168.9%		-46.2% \ -86.1%

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

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	5.86%	5.41%	13.35%	17.09%	4.53%	31.50%
Performance (p.a.)	-	-	-	-	-	5.40%
Volatility (p.a.)	12.71%	12.84%	17.60%	30.02%	13.23%	18.55%
High	1120.55	1120.55	1120.55	1120.55	1120.55	1131.53
Low	1063.13	1033.48	893.11	697.48	1048.99	697.48
Sharpe Ratio	7.91	1.90	1.67	0.59	2.37	0.32
Max. Drawdown	-2.61%	-4.26%	-9.16%	-26.46%	-4.26%	-38.36%
VaR 95 \ 99				-52.8% \ -96.2%		-27.5% \ -58.7%
CVaR 95 \ 99				-84.1% \ -174.0%		-47.2% \ -88.1%

Composition by Currencies

- EUR 57.0%
- GBP 18.9%
- CHF 10.6%
- SEK 7.3%
- Others 6.3%



Composition by Countries

- GB 19.9%
- FR 16.5%
- DE 15.6%
- CH 10.7%
- Others 37.3%



TOP COMPONENTS AS OF 01-Mar-2021

Company	Ticker	Country	Currency	Index Weight (%)
ROYAL DUTCH SHELL PLC ORD A	RDSA NA Equity	GB	EUR	2.48%
VOLKSWAGEN AG PREF	VOW3 GY Equity	DE	EUR	1.90%
ALLIANZ SE	ALV GY Equity	DE	EUR	1.59%
TOTAL SE	FP FP Equity	FR	EUR	1.54%
BP PLC	BP/ LN Equity	GB	GBP	1.36%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	1.27%
NESTLE SA	NESN SE Equity	CH	CHF	1.11%
BHP GROUP PLC	BHP LN Equity	GB	GBP	1.09%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	1.07%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	1.06%

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