

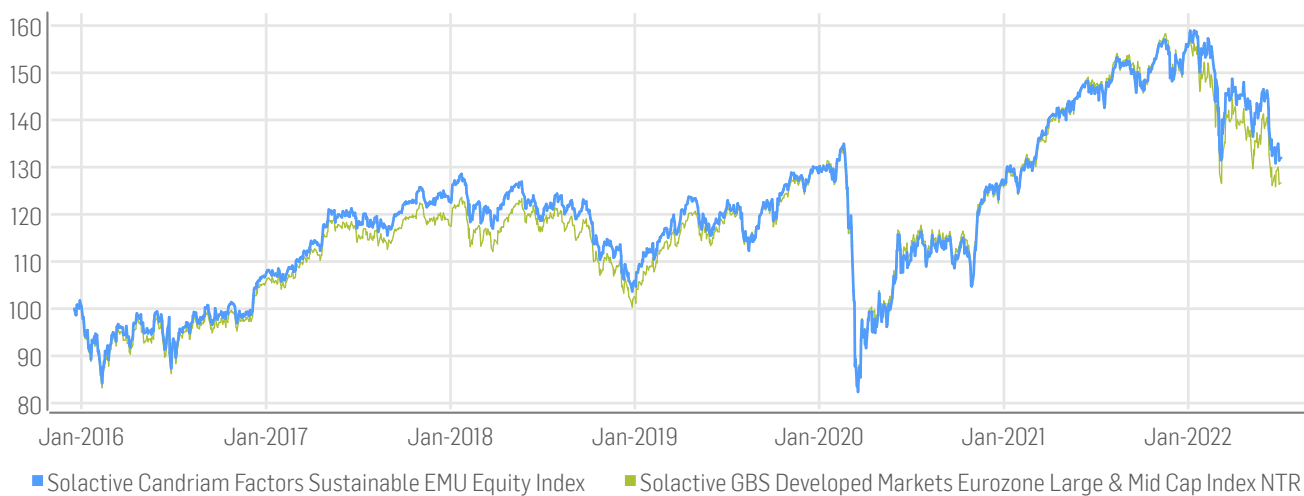
FACTSHEET - AS OF 04-Jul-2022

Solactive Candriam Factors Sustainable EMU Equity Index

DESCRIPTION

The Solactive Candriam Factors Sustainable EMU Equity Index is intended to deliver exposure to equity securities of a selection of large and medium capitalized Eurozone 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	DE000SLA3LX6 / SLA3LX	Base Value / Base Date	100 Points / 18.12.2015
Bloomberg / Reuters	SOLCAFSU Index / .SOLCAFSU	Last Price	131.96
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	146		

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STATISTICS

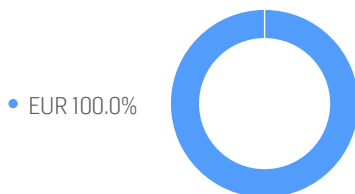
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-8.80%	-9.67%	-16.95%	-9.89%	-15.16%	31.96%
Performance (p.a.)						4.33%
Volatility (p.a.)	21.82%	18.81%	22.64%	18.24%	22.47%	18.11%
High	146.21	148.00	158.95	158.95	158.95	158.95
Low	130.83	130.83	130.83	130.83	130.83	82.37
Sharpe Ratio*	-3.06	-1.77	-1.36	-0.52	-1.21	0.27
Max. Drawdown	-10.52%	-11.60%	-17.69%	-17.69%	-17.69%	-38.95%
VaR 95 \ 99				-33.2% \ -56.5%		-26.5% \ -56.5%
CVaR 95 \ 99				-47.1% \ -68.6%		-45.5% \ -84.8%

* 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).

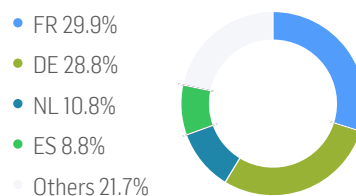
STATISTICS - GBS - Solactive GBS Developed Markets Eurozone Large & Mid Cap Index NTR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-8.74%	-10.67%	-20.10%	-13.86%	-18.62%	26.65%
Performance (p.a.)						3.68%
Volatility (p.a.)	23.46%	20.87%	25.04%	20.52%	24.82%	18.56%
High	1186.64	1202.61	1338.60	1338.60	1338.60	1338.60
Low	1062.87	1062.87	1062.87	1062.87	1062.87	697.48
Sharpe Ratio*	-2.84	-1.73	-1.44	-0.66	-1.32	0.23
Max. Drawdown	-10.43%	-11.62%	-20.60%	-20.60%	-20.60%	-38.36%
VaR 95 \ 99				-34.3% \ -62.7%		-28.2% \ -58.7%
CVaR 95 \ 99				-52.1% \ -71.3%		-47.0% \ -83.0%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 04-Jul-2022

Company	Ticker	Country	Currency	Index Weight (%)
VOLKSWAGEN AG PREF	VOW3 GY Equity	DE	EUR	3.29%
ALLIANZ SE	ALV GY Equity	DE	EUR	2.97%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	2.48%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	2.09%
BAYERISCHE MOTOREN WERKE AG	BMW GY Equity	DE	EUR	2.08%
AXA SA	CS FP Equity	FR	EUR	2.02%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	1.98%
SANOFI SA	SAN FP Equity	FR	EUR	1.89%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	1.85%
TELEFONICA SA	TEF SQ Equity	ES	EUR	1.72%

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