

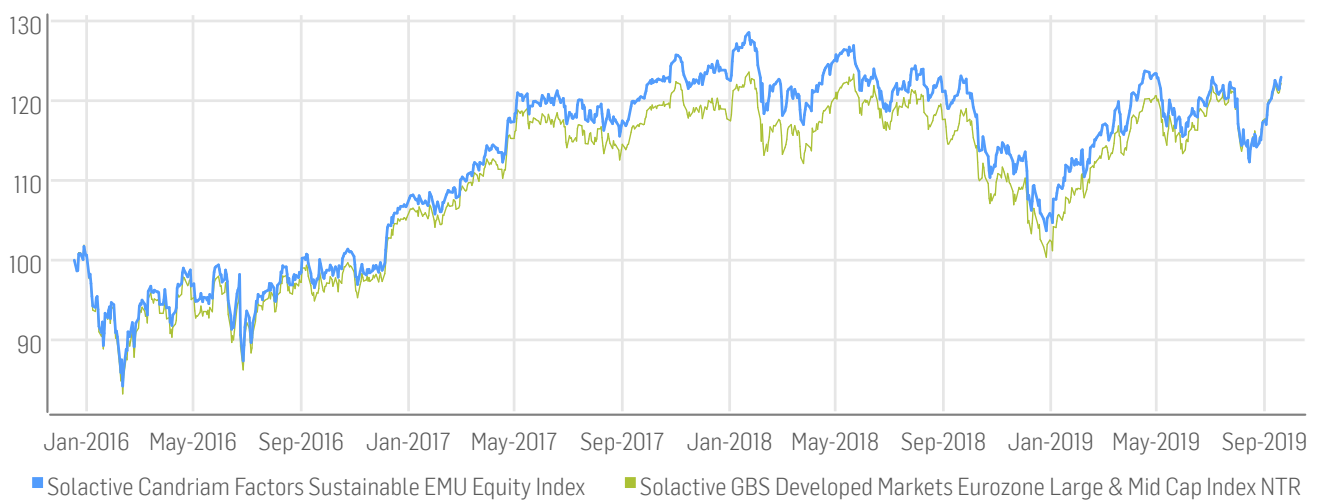
FACTSHEET - AS OF 20-Sep-2019

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	122.96
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	162		

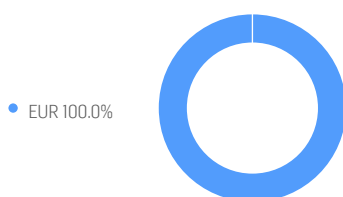
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	6.2%	2.3%	5.8%	0.6%	16.2%	23.0%
Performance (p.a.)	-	-	-	-	-	5.7%
Volatility (p.a.)	9.7%	13.3%	12.4%	13.4%	12.5%	14.2%
High	122.96	122.96	123.73	123.73	123.73	128.55
Low	114.19	112.31	112.31	103.68	104.70	84.21
Sharpe Ratio	11.09	0.75	1.01	0.07	1.87	0.42
Max. Drawdown	-1.4%	-8.7%	-9.2%	-15.5%	-9.2%	-19.3%
VaR 95 \ 99				-24.4% \ -32.8%		-23.1% \ -38.8%
CVaR 95 \ 99				-32.0% \ -46.7%		-34.2% \ -59.1%

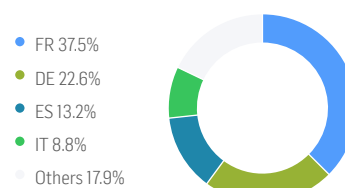
STATISTICS - GBS - Solactive GBS Developed Markets Eurozone Large & Mid Cap Index NTR

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	3.38%
TOTAL SA	FP FP Equity	FR	EUR	2.93%
ALLIANZ SE	ALV GY Equity	DE	EUR	2.71%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	2.04%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	1.83%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	1.82%
SOCIETE GENERALE SA CLASS A	GLE FP Equity	FR	EUR	1.75%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	1.62%
AXA SA	CS FP Equity	FR	EUR	1.55%
ENI SPA	ENI IM Equity	IT	EUR	1.51%

DISCLAIMER

© Solactive AG, 2019. All rights reserved.

The information contained in this factsheet is impersonal, not tailored to the needs of any person, entity or group of persons and for informational purposes only. The information contained herein has been obtained from public sources believed to be reliable, but no representation or warranty, express or implied, is made that such information is accurate or complete and it should not be relied upon as such. The content is provided on an "as is" basis. Solactive AG accepts no responsibility or liability for any errors or for any loss from use of this factsheet or any of the information or data contained herein. In no event shall Solactive AG be liable to any party for any direct, indirect, incidental, exemplary, compensatory, punitive, special or consequential damages, costs, expenses, legal fees, or losses (including, without limitation, lost income or lost profits and opportunity costs) in connection with any use of the factsheets and its content even if advised of the possibility of such damages.

It is not possible to invest directly in an index. Exposure to assets represented by an index is available through investable financial instruments that seek to provide an investment return based on the performance of an index. A decision to invest in any such financial instrument should not be made in reliance on any of the statements set forth in this document. Prospective investors are advised to make an investment in any such financial instrument only after carefully considering the risks associated with investing in such financial instruments, as detailed in an offering memorandum or similar document that is prepared by or on behalf of the issuer of the financial instrument or vehicle.

The financial instruments are not sponsored, promoted, sold or supported in any other manner by Solactive AG nor does Solactive AG offer any express or implicit guarantee or assurance either with regard to the results of using the Index and/or Index trade mark or the Index level at any time or in any other respect. Solactive AG makes no assurance that financial instruments based on the index will accurately track index performance or provide positive investment returns. Solactive AG is not an investment adviser and nothing in this factsheet constitutes a recommendation by Solactive AG to invest capital in financial instruments nor does it in any way represent an assurance or opinion of Solactive AG with regard to any investment in a financial instrument. Inclusion of a security within an index is not a recommendation by Solactive AG to buy, sell, or hold such security, nor is it considered to be investment advice.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

"Solactive", "Solactive GBS", "German Index Engineering" and the logo  are registered trademarks of Solactive AG.

The information in this document does not constitute tax, legal or investment advice. The factsheet is proprietary to Solactive AG. Its content may not be modified, reproduced, redistributed or stored in a retrieval system in whole or in part without the prior written consent of Solactive AG.