

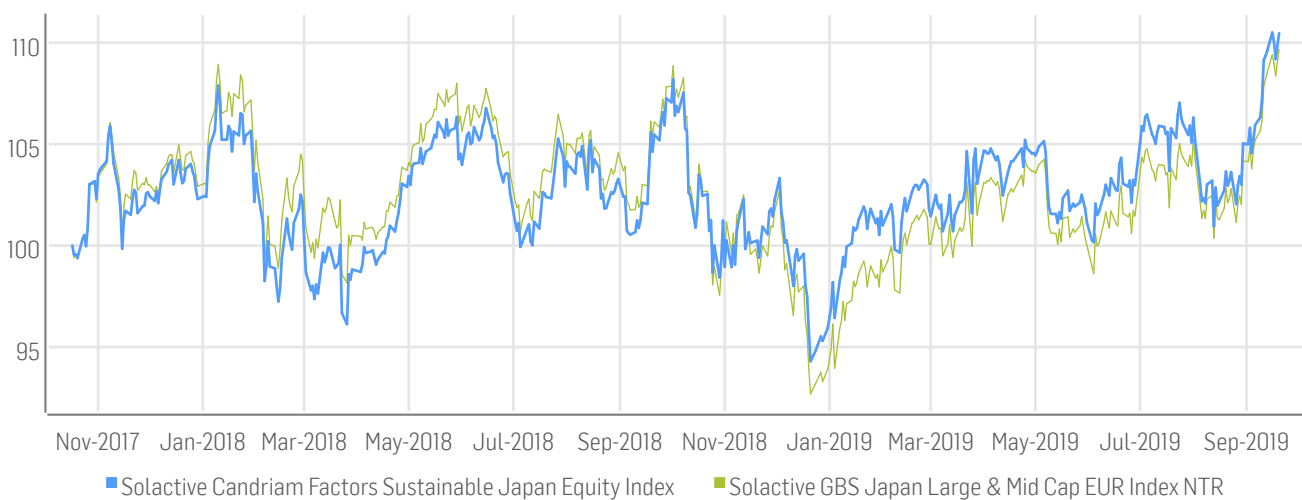
FACTSHEET - AS OF 20-Sep-2019

Solactive Candriam Factors Sustainable Japan Equity Index

DESCRIPTION

The Solactive Candriam Factors Sustainable Japan Equity Index is intended to deliver exposure to equity securities of a selection of large and medium capitalized Japanese 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	DE000SLA3LY4 / SLA3LY	Base Value / Base Date	100 Points / 18.12.2015
Bloomberg / Reuters	SOLCAFSJ Index / .SOLCAFSJ	Last Price	125.54
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total Return	Calculation	01:00am to 9:30am (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 18.12.2015
Index Members	147		

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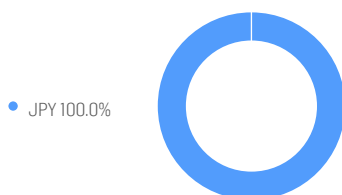
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	7.3%	7.2%	5.6%	4.1%	15.2%	25.5%
Performance (p.a.)	-	-	-	-	-	6.2%
Volatility (p.a.)	13.3%	14.7%	14.0%	15.0%	13.6%	16.6%
High	125.58	125.58	125.58	125.58	125.58	125.58
Low	115.97	114.72	113.83	107.16	109.02	80.72
Sharpe Ratio	10.28	2.25	0.86	0.30	1.62	0.40
Max. Drawdown	-1.5%	-5.7%	-5.7%	-12.8%	-5.7%	-20.6%
VaR 95 \ 99				-26.4% \ -41.2%		-25.8% \ -48.4%
CVaR 95 \ 99				-34.9% \ -46.8%		-39.0% \ -62.3%

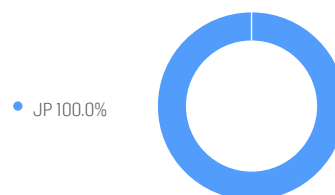
STATISTICS - GBS - Solactive GBS Japan Large & Mid Cap EUR Index NTR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	7.4%	8.0%	6.3%	3.0%	16.8%	9.7%
Performance (p.a.)	-	-	-	-	-	4.9%
Volatility (p.a.)	12.9%	14.4%	14.0%	16.8%	13.8%	15.3%
High	1115.44	1115.44	1115.44	1115.44	1115.44	1115.44
Low	1028.68	1020.76	1002.93	902.23	955.08	902.23
Sharpe Ratio	10.77	2.56	0.97	0.20	1.76	0.34
Max. Drawdown	-1.6%	-4.6%	-5.4%	-18.5%	-5.4%	-18.6%
VaR 95 \ 99				-28.6% \ -49.7%		-25.8% \ -45.9%
CVaR 95 \ 99				-40.6% \ -66.4%		-36.2% \ -57.3%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 20-Sep-2019

Company	Ticker	Country	Currency	Index Weight (%)
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	7.93%
NIPPON TELEGRAPH & TELEPHONE ORD	9432 JT Equity	JP	JPY	3.78%
HONDA MOTOR	7267 JT Equity	JP	JPY	2.62%
NTT DOCOMO INC.	9437 JT Equity	JP	JPY	2.47%
NISSAN MOTOR CO LTD ORD	7201 JT Equity	JP	JPY	2.29%
SONY CORP	6758 JT Equity	JP	JPY	2.19%
KDDI CORP (DDI) ORD	9433 JT Equity	JP	JPY	2.03%
DAI-ICHI LIFE HOLDINGS INC	8750 JT Equity	JP	JPY	1.98%
SOFTBANK GROUP CORP	9984 JT Equity	JP	JPY	1.88%
ITOCHU CORP ORD	8001 JT Equity	JP	JPY	1.75%

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