

FACTSHEET - AS OF 26-Jul-2024

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	180.26
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	245		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.55%	2.77%	7.63%	11.33%	8.54%	80.26%
Performance (p.a.)						7.09%
Volatility (p.a.)	9.86%	9.75%	8.97%	9.46%	9.00%	16.36%
High	181.00	182.35	182.35	182.35	182.35	182.35
Low	176.27	174.20	165.34	148.33	163.27	84.46
Sharpe Ratio*	1.72	0.83	1.38	0.83	1.30	0.21
Max. Drawdown	-1.08%	-3.59%	-3.59%	-8.39%	-3.59%	-36.91%
VaR 95 \ 99				-16.4% \ -22.1%		-23.6% \ -52.4%
CVaR 95 \ 99				-19.3% \ -23.6%		-40.9% \ -74.2%

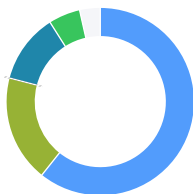
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference 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	-0.68%	-1.05%	6.42%	10.99%	8.39%	76.24%
Performance (p.a.)						6.81%
Volatility (p.a.)	12.67%	12.07%	10.61%	10.89%	10.67%	17.52%
High	1538.48	1553.13	1553.13	1553.13	1553.13	1553.13
Low	1474.13	1474.13	1395.95	1215.27	1338.40	697.48
Sharpe Ratio*	-0.92	-0.65	0.92	0.69	1.07	0.18
Max. Drawdown	-4.18%	-5.09%	-5.09%	-9.37%	-5.09%	-38.36%
VaR 95 \ 99				-17.8% \ -25.2%		-27.2% \ -55.0%
CVaR 95 \ 99				-22.5% \ -28.2%		-43.3% \ -77.2%

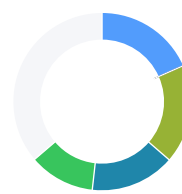
COMPOSITION BY CURRENCIES

- EUR 60.7%
- GBp 18.3%
- CHF 12.0%
- SEK 5.4%
- Others 3.5%



COMPOSITION BY COUNTRIES

- DE 18.4%
- GB 18.0%
- FR 15.4%
- CH 12.0%
- Others 36.3%



TOP COMPONENTS AS OF 26-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
VOLKSWAGEN AG PREF	VOW3 GY Equity	DE	EUR	2.88%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	2.30%
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	1.96%
BAYERISCHE MOTOREN WERKE AG	BMW GY Equity	DE	EUR	1.85%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	1.84%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	1.65%
STELLANTIS NV	STLAMIM Equity	NL	EUR	1.63%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	1.60%
AXA SA	CS FP Equity	FR	EUR	1.36%
NESTLE SA	NESN SE Equity	CH	CHF	1.29%

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