

FACTSHEET - AS OF 07-Apr-2026

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	218.70
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	289		

FACTSHEET - AS OF 07-Apr-2026
Solactive Candriam Factors Sustainable Europe Equity Index

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.80%	-0.82%	4.26%	21.81%	0.17%	118.70%
Performance (p.a.)						7.89%
Volatility (p.a.)	17.28%	14.09%	11.50%	10.69%	13.72%	15.83%
High	221.64	232.14	232.14	232.14	232.14	232.14
Low	211.49	211.49	206.46	184.23	211.49	84.46
Sharpe Ratio*	-0.65	-0.37	0.60	1.89	-0.09	0.38
Max. Drawdown	-4.58%	-8.90%	-8.90%	-8.90%	-8.90%	-36.91%
VaR 95 \ 99				-15.7% \ -26.5%		-22.9% \ -50.8%
CVaR 95 \ 99				-24.9% \ -43.1%		-39.8% \ -72.7%

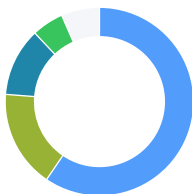
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference 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	-0.62%	-3.53%	2.17%	24.09%	-1.17%	117.35%
Performance (p.a.)						7.83%
Volatility (p.a.)	19.77%	16.92%	14.14%	13.20%	16.57%	17.11%
High	1879.64	1982.69	1982.69	1982.69	1982.69	1982.69
Low	1779.63	1779.63	1762.68	1517.99	1779.63	697.48
Sharpe Ratio*	-0.47	-0.92	0.18	1.71	-0.38	0.34
Max. Drawdown	-5.32%	-10.24%	-10.24%	-10.24%	-10.24%	-38.36%
VaR 95 \ 99				-19.7% \ -36.8%		-25.6% \ -53.8%
CVaR 95 \ 99				-30.9% \ -49.0%		-42.4% \ -75.3%

COMPOSITION BY CURRENCIES

- EUR 59.5%
- GBp 16.7%
- CHF 11.7%
- SEK 5.5%
- Others 6.6%



COMPOSITION BY COUNTRIES

- GB 16.4%
- DE 14.5%
- FR 13.6%
- CH 12.1%
- Others 43.4%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	2.75%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	1.99%
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	1.95%
BAYERISCHE MOTOREN WERKE AG	BMW GY Equity	DE	EUR	1.61%
STELLANTIS NV	STLAM IM Equity	NL	EUR	1.41%
NOVARTIS AG	NOVN SE Equity	CH	CHF	1.40%
AXA SA	CS FP Equity	FR	EUR	1.39%
NESTLE SA	NESN SE Equity	CH	CHF	1.33%
SANOFI SA	SAN FP Equity	FR	EUR	1.22%
ROCHE HOLDING AG	ROP SE Equity	CH	CHF	1.22%

FACTSHEET - AS OF 07-Apr-2026
Solactive Candriam Factors Sustainable Europe Equity Index

DISCLAIMER

© Solactive AG, 2026. 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.