

# FACTSHEET - AS OF 25-Apr-2024

## Solactive France Leaders GTR Index

### DESCRIPTION

Solactive France Leaders GTR Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOEY91 / SLOEY9	Base Value / Base Date	1000 Points / 03.11.2014
Bloomberg / Reuters	SOFRANLG Index / .SOFRANLG	Last Price	3231.90
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	TR	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 03.11.2014
Index Members	5		

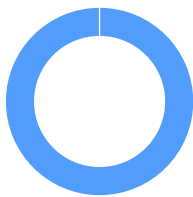
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.54%	10.13%	20.16%	28.41%	11.86%	223.19%
Performance (p.a.)						13.18%
Volatility (p.a.)	11.59%	9.56%	9.37%	11.76%	9.40%	23.27%
High	3292.54	3292.54	3292.54	3292.54	3292.54	3292.54
Low	3165.42	2907.81	2693.98	2420.83	2880.00	944.42
Sharpe Ratio*	0.25	4.61	4.40	2.12	4.00	0.40
Max. Drawdown	-2.96%	-2.96%	-2.96%	-4.93%	-2.96%	-48.75%
VaR 95 \ 99				-19.9% \ -26.3%		-35.2% \ -62.0%
CVaR 95 \ 99				-25.9% \ -38.7%		-56.7% \ -100.2%

\* 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).

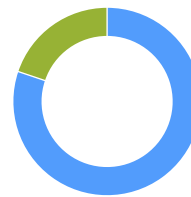
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• FR 80.2%  
• NL 19.8%



## TOP COMPONENTS AS OF 25-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
TOTALENERGIES SE	TTE FP Equity	FR	EUR	20.21%
CREDIT AGRICOLE SA	ACA FP Equity	FR	EUR	20.20%
AXA SA	CS FP Equity	FR	EUR	19.90%
ORANGE SA	ORA FP Equity	FR	EUR	19.86%
STELLANTIS NV	STLAMIM Equity	NL	EUR	19.83%

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