

# FACTSHEET - AS OF 23-Sep-2020

## Solactive GBS Belgium Large & Mid Cap Index NTR

### DESCRIPTION

The Solactive GBS Belgium Large & Mid Cap Index NTR is part of the Solactive Global Benchmark Series which includes benchmark indices for developed and emerging market countries. The index intends to track the performance of the large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in the Belgian market. It is calculated as a Net Total Return index in EUR and weighted by free-float market capitalization.

### HISTORICAL PERFORMANCE



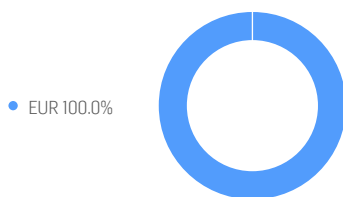
### CHARACTERISTICS

ISIN / WKN	DE000SLA4DD3 / SLA4DD	Base Value / Base Date	807.7 Points / 08.05.2006
Bloomberg / Reuters	- / .SBELMCN	Last Price	666.87
Index Calculator	Solactive AG	Dividends	Included (Total Return Index)
Index Type	Net Total Return	Calculation	09:00am to 22:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	15		

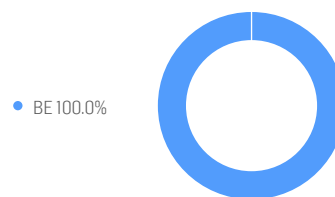
## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.78%	-3.38%	11.05%	-28.00%	-25.74%	-17.44%
Performance (p.a.)	-	-	-	-	-	-1.32%
Volatility (p.a.)	22.00%	19.84%	31.08%	34.93%	39.56%	22.83%
High	705.76	735.67	735.67	928.45	918.46	1004.60
Low	666.87	666.87	598.87	529.62	529.62	219.51
Sharpe Ratio	-2.01	-0.63	0.78	-0.80	-0.83	-0.04
Max. Drawdown	-5.51%	-9.35%	-12.17%	-42.96%	-42.34%	-77.18%
VaR 95 \ 99				-65.1% \ -134.3%		-35.4% \ -66.3%
CVaR 95 \ 99				-106.5% \ -200.2%		-57.7% \ -101.8%

### Composition by Currencies



### Composition by Countries



## TOP COMPONENTS AS OF 23-Sep-2020

Company	Ticker	Country	Currency	Index Weight (%)
ANHEUSER BUSCH INBEV SA NV	ABI BB Equity	BE	EUR	34.70%
UCB SA	UCB BB Equity	BE	EUR	10.79%
KBC GROUPE SA	KBC BB Equity	BE	EUR	10.63%
UMICORE	UMI BB Equity	BE	EUR	6.54%
AGEAS SA NV	AGS BB Equity	BE	EUR	6.06%
GROUPE BRUXELLES LAMBERT SA	GBLB BB Equity	BE	EUR	5.17%
SOLVAY SA	SOLB BB Equity	BE	EUR	4.75%
GALAPAGOS NV	GLPG NA Equity	BE	EUR	4.46%
WAREHOUSES DE PAUW SCA	WDP BB Equity	BE	EUR	3.56%
SOFINA SA	SOF BB Equity	BE	EUR	3.09%

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