

# FACTSHEET - Solactive GBS France Large & Mid Cap Index PR

## AS OF 16-May-2025



### DESCRIPTION

The Solactive GBS France Large & Mid Cap Index PR 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 French market. It is calculated as a price return index in EUR and weighted by free-float market capitalization.

### HISTORICAL PERFORMANCE



### ANNUAL PERFORMANCE

| Year        | YTD   | 2024   | 2023   | 2022   | 2021   | 2020   |
|-------------|-------|--------|--------|--------|--------|--------|
| Performance | 7.09% | -1.08% | 15.21% | -8.53% | 28.64% | -9.14% |

### CHARACTERISTICS

|                     |                       |                        |   |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN          | DE000SLA4HA0 / SLA4HA | Base Value / Base Date | 946.94 Points / 08.05.2006                  |
| Bloomberg / Reuters | / .SFRLMCP            | Last Price             | 1456.82                                     |
| Index Calculator    | Solactive AG          | Dividends              | Not included                                |
| Index Type          | Price Return          | Calculation            | 8:00 am to 10:30 pm (CET), every 15 seconds |
| Index Currency      | EUR                   | History                | Available daily back to 08.05.2006          |
| Index Members       | 31                    |                        |   |

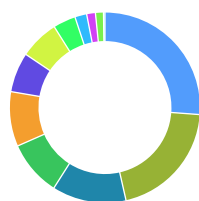
## STATISTICS

| EUR                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | 7.61%   | -3.61%  | 8.96%   | -2.07%          | 7.09%   | 53.85%          |
| Performance (p.a.) |         |         |         |                 |         | 2.29%           |
| Volatility (p.a.)  | 12.87%  | 23.04%  | 18.30%  | 16.87%          | 20.33%  | 21.01%          |
| High               | 1456.82 | 1516.96 | 1516.96 | 1516.96         | 1516.96 | 1516.96         |
| Low                | 1344.96 | 1268.84 | 1268.84 | 1268.84         | 1268.84 | 450.91          |
| Sharpe Ratio*      | 11.03   | -0.70   | 0.92    | -0.25           | 0.89    | 0.01            |
| Max. Drawdown      | -1.92%  | -16.36% | -16.36% | -16.36%         | -16.36% | -58.99%         |
| VaR 95 \ 99        |         |         |         | -24.4% \ -55.0% |         | -31.9% \ -61.5% |
| CVaR 95 \ 99       |         |         |         | -42.7% \ -72.9% |         | -51.6% \ -85.1% |

\* 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).

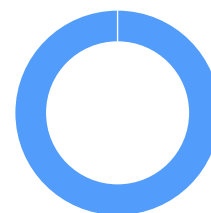
## COMPOSITION BY SECTORS

- Industrials 26.2%
- Consumer Cyclicals 20.3%
- Finance 12.6%
- Non-Energy Materials 9.4%
- Consumer Non-Cyclical 9.3%
- Energy 6.7%
- Healthcare 6.7%
- Technology 3.8%
- Utilities 2.0%
- Telecommunications 1.5%
- Business Services 1.4%
- Consumer Services 0.2%



## COMPOSITION BY COUNTRIES

- France 100.0%



## TOP COMPONENTS AS OF 16-May-2025

| Company                             | Ticker        | Country | Currency | Index Weight (%) |
|-------------------------------------|---------------|---------|----------|------------------|
| LVMH MOET HENNESSY LOUIS VUITTON SE | MC FP Equity  | FR      | EUR      | 8.13%            |
| SCHNEIDER ELECTRIC SE               | SU FP Equity  | FR      | EUR      | 7.38%            |
| TOTALENERGIES SE                    | TTE FP Equity | FR      | EUR      | 6.74%            |
| AIR LIQUIDE SA                      | AI FP Equity  | FR      | EUR      | 6.55%            |
| SANOFI SA                           | SAN FP Equity | FR      | EUR      | 6.32%            |
| AIRBUS SE                           | AIR FP Equity | FR      | EUR      | 5.87%            |
| SAFRAN SA                           | SAF FP Equity | FR      | EUR      | 5.61%            |
| HERMES INTERNATIONAL SCA            | RMS FP Equity | FR      | EUR      | 5.22%            |
| L OREAL SA                          | OR FP Equity  | FR      | EUR      | 5.21%            |
| BNP PARIBAS SA                      | BNP FP Equity | FR      | EUR      | 4.94%            |

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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