

FACTSHEET - AS OF 29-Sep-2022

Solactive GBS France Large & Mid Cap Index TR

DESCRIPTION

The Solactive GBS France Large & Mid Cap Index TR 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 total return index in EUR and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA4HB8 / SLA4HB	Base Value / Base Date	629.15 Points / 08.05.2006
Bloomberg / Reuters	/ .SFRLMCT	Last Price	1233.94
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total 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	41		

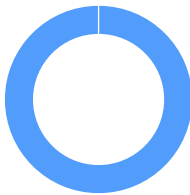
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-8.23%	-3.67%	-11.70%	-8.72%	-17.19%	96.13%
Performance (p.a.)						4.19%
Volatility (p.a.)	18.45%	17.17%	19.14%	21.33%	22.80%	21.82%
High	1371.00	1423.71	1423.71	1534.29	1534.29	1534.29
Low	1233.94	1233.94	1233.94	1233.94	1233.94	329.33
Sharpe Ratio*	-3.55	-0.86	-1.20	-0.45	-1.01	0.16
Max. Drawdown	-10.00%	-13.33%	-13.33%	-19.58%	-19.58%	-56.89%
VaR 95 \ 99				-35.2% \ -63.4%		-33.8% \ -63.9%
CVaR 95 \ 99				-51.8% \ -75.9%		-53.4% \ -87.9%

* 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).

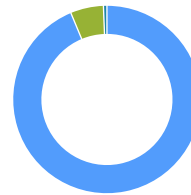
COMPOSITION BY CURRENCIES

- EUR 100.0%



COMPOSITION BY COUNTRIES

- FR 93.7%
- NL 5.7%
- LU 0.6%



TOP COMPONENTS AS OF 29-Sep-2022

Company	Ticker	Country	Currency	Index Weight (%)
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	12.43%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	9.72%
SANOFI SA	SAN FP Equity	FR	EUR	6.65%
L OREAL SA	OR FP Equity	FR	EUR	6.13%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	5.00%
AIR LIQUIDE SA	AI FP Equity	FR	EUR	4.76%
AIRBUS SE	AIR FP Equity	NL	EUR	4.05%
AXA SA	CS FP Equity	FR	EUR	3.99%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	3.77%
VINCI SA	DG FP Equity	FR	EUR	3.72%

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