

FACTSHEET - AS OF 21-Oct-2020

Solactive GBS France Large & Mid Cap Index NTR

DESCRIPTION

The Solactive GBS France 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 French market. It is calculated as a Net Total Return index in EUR and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



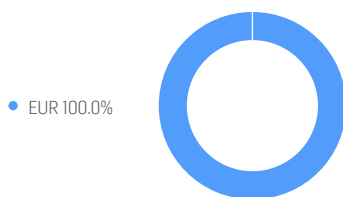
CHARACTERISTICS

ISIN / WKN	DE000SLA4HC6 / SLA4HC	Base Value / Base Date	712.64 Points / 08.05.2006
Bloomberg / Reuters	- / .SFRLMCN	Last Price	964.37
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	42		

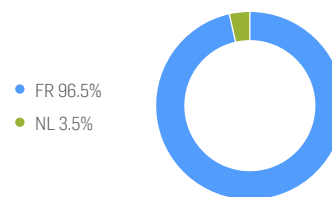
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	1.34%	-3.53%	11.76%	-15.17%	-18.65%	35.32%
Performance (p.a.)	-	-	-	-	-	2.11%
Volatility (p.a.)	20.52%	18.45%	23.98%	31.18%	34.12%	22.20%
High	990.15	1010.07	1028.57	1212.15	1212.15	1212.15
Low	940.04	940.04	845.35	741.79	741.79	362.59
Sharpe Ratio	0.89	-0.71	1.08	-0.48	-0.65	0.12
Max. Drawdown	-2.95%	-6.93%	-8.61%	-38.80%	-38.80%	-57.54%
VaR 95 \ 99				-59.9% \ -98.9%		-34.3% \ -64.6%
CVaR 95 \ 99				-90.2% \ -174.0%		-54.8% \ -90.6%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 21-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	10.60%
SANOFI SA	SAN FP Equity	FR	EUR	8.55%
TOTAL SE	FP FP Equity	FR	EUR	6.85%
AIR LIQUIDE SA	AI FP Equity	FR	EUR	5.86%
L OREAL SA	OR FP Equity	FR	EUR	5.69%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	5.38%
KERING SA	KER FP Equity	FR	EUR	4.09%
VINCI SA	DG FP Equity	FR	EUR	3.79%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	3.52%
AIRBUS SE	AIR FP Equity	NL	EUR	3.52%

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