

FACTSHEET - Solactive GBS France Investable Universe USD Index NTR

AS OF 07-Apr-2026



DESCRIPTION

The Solactive GBS France Investable Universe USD 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 investable universe covering approximately the largest 99% of the free-float market capitalization in the French market. It is calculated as a net total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022	2021
Performance	-4.20%	28.02%	-5.61%	21.30%	-13.25%	18.40%

CHARACTERISTICS

ISIN / WKN	DE000SL0MSM6 / SL0MSM	Base Value / Base Date	770.90 Points / 08.05.2006
Bloomberg / Reuters	/SFRIUCUN	Last Price	1792.57
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00am to 10:30pm (CET), every 60 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	94		

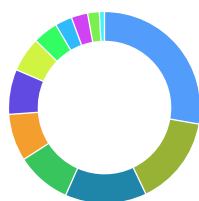
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.04%	-4.82%	-1.35%	16.10%	-4.20%	132.53%
Performance (p.a.)						4.33%
Volatility (p.a.)	20.22%	18.54%	15.50%	14.85%	17.91%	21.71%
High	1836.06	1987.03	1987.03	1987.03	1987.03	1987.03
Low	1732.96	1732.96	1732.96	1585.15	1732.96	390.52
Sharpe Ratio*	-0.77	-1.18	-0.41	0.85	-1.04	0.03
Max. Drawdown	-5.62%	-12.79%	-12.79%	-12.79%	-12.79%	-60.86%
VaR 95 \ 99				-23.6% \ -33.0%		-32.4% \ -66.4%
CVaR 95 \ 99				-34.0% \ -60.0%		-54.4% \ -92.8%

* 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).

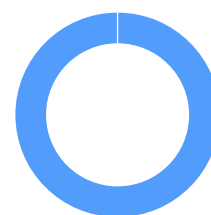
COMPOSITION BY SECTORS

- Industrials 27.8%
- Consumer Cyclicals 15.1%
- Finance 13.7%
- Energy 9.3%
- Consumer Non-Cyclical 7.9%
- Non-Energy Materials 7.6%
- Healthcare 5.8%
- Business Services 4.2%
- Technology 2.9%
- Utilities 2.8%
- Telecommunications 2.0%
- Consumer Services 0.9%



COMPOSITION BY COUNTRIES

- France 100.0%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
TOTALENERGIES SE	TTE FP Equity	FR	EUR	8.74%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	6.89%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	6.56%
AIR LIQUIDE SA	AI FP Equity	FR	EUR	5.58%
SAFRAN SA	SAF FP Equity	FR	EUR	5.35%
AIRBUS SE	AIR FP Equity	FR	EUR	5.20%
SANOFI SA	SAN FP Equity	FR	EUR	4.68%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	4.52%
L OREAL SA	OR FP Equity	FR	EUR	4.27%
AXA SA	CS FP Equity	FR	EUR	3.66%

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