

FACTSHEET - Solactive GBS Belgium Large & Mid Cap Index PR

AS OF 18-Jun-2024



DESCRIPTION

The Solactive GBS Belgium 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 Belgian market. It is calculated as a price return index in EUR and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2023	2022	2021	2020	2019
Performance	2.38%	1.69%	-12.73%	9.04%	-16.56%	22.13%

CHARACTERISTICS

ISIN / WKN	DE000SLA4DB7 / SLA4DB	Base Value / Base Date	1025.1 Points / 08.05.2006
Bloomberg / Reuters	/ .SBELMCP	Last Price	700.42
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	15		

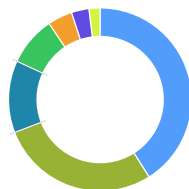
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.54%	2.62%	3.86%	9.80%	2.38%	-31.67%
Performance (p.a.)						-2.08%
Volatility (p.a.)	11.05%	10.72%	10.77%	11.79%	10.89%	21.74%
High	749.15	749.46	749.46	749.46	749.46	1190.96
Low	695.79	682.55	661.97	588.04	661.97	259.95
Sharpe Ratio*	-5.41	0.69	0.40	0.53	0.13	-0.26
Max. Drawdown	-7.16%	-7.16%	-7.16%	-11.94%	-7.16%	-78.17%
VaR 95 \ 99				-20.1% \ -30.6%		-33.9% \ -62.6%
CVaR 95 \ 99				-26.0% \ -34.1%		-54.2% \ -94.0%

* 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).

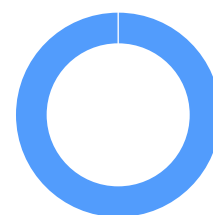
COMPOSITION BY SECTORS

- Consumer Non-Cyclicals 41.0%
- Finance 28.1%
- Healthcare 12.7%
- Non-Energy Materials 8.7%
- Industrials 4.4%
- Consumer Cyclical 3.1%
- Utilities 2.0%



COMPOSITION BY COUNTRIES

- Belgium 100.0%



TOP COMPONENTS AS OF 18-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
ANHEUSER BUSCH INBEV SA NV	ABI BB Equity	BE	EUR	39.77%
UCB SA	UCB BB Equity	BE	EUR	12.72%
KBC GROUPE SA	KBC BB Equity	BE	EUR	12.66%
AGEAS SA NV	AGS BB Equity	BE	EUR	4.94%
SYENSQO SA	SYENS BB Equity	BE	EUR	4.86%
GROUPE BRUXELLES LAMBERT SA	GBLB BB Equity	BE	EUR	4.69%
WAREHOUSES DE PAUW SCA	WDP BB Equity	BE	EUR	3.40%
DIETEREN GROUP	DIE BB Equity	BE	EUR	3.10%
ACKERMANS & VAN HAAREN NV	ACKB BB Equity	BE	EUR	2.74%
SOFINA SA	SOF BB Equity	BE	EUR	2.44%

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