

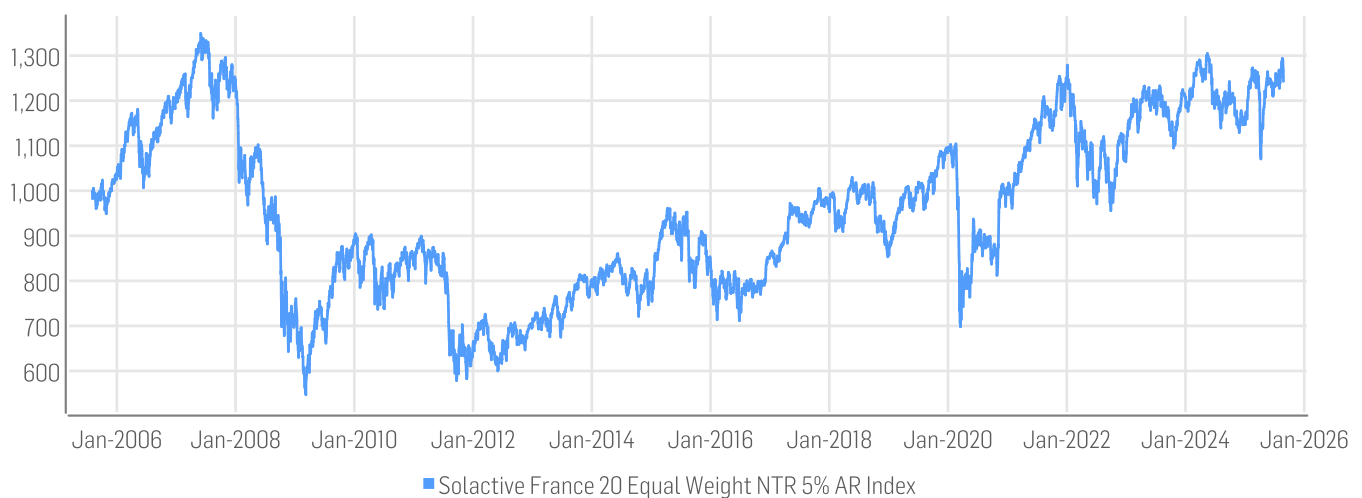
FACTSHEET - AS OF 26-Aug-2025

Solactive France 20 Equal Weight NTR 5% AR Index

DESCRIPTION

The index replicates the return of an investment into the index components (net dividends reinvested) with a constant dividend markdown of 5% per year, subtracted on an accrued basis. Consequently, the index performs better (or worse) than the standard price index that does not consider dividend reinvestments as long as the overall net dividend yield of the index components is greater (lower) than the value being subtracted.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|----------------------------|------------------------|--|
| ISIN / WKN | DE000SLAGER6 | Base Value / Base Date | 1000 Points / 03.08.2005 |
| Bloomberg / Reuters | SOFRAN20 Index / .SOFRAN20 | Last Price | 1242.86 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Adjusted Return | Calculation | 09:00am to 10:50pm (CET), every 60 seconds |
| Index Currency | EUR | History | Available daily back to 31.08.2018 |
| Index Members | 20 | | |

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STATISTICS

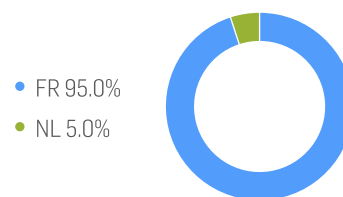
| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -1.21% | 0.08% | -0.54% | 2.10% | 7.01% | 24.29% |
| Performance (p.a.) | | | | | | 1.09% |
| Volatility (p.a.) | 16.33% | 12.64% | 18.43% | 15.88% | 17.08% | 21.17% |
| High | 1293.84 | 1293.84 | 1293.84 | 1293.84 | 1293.84 | 1349.32 |
| Low | 1227.48 | 1209.99 | 1070.61 | 1070.61 | 1070.61 | 547.06 |
| Sharpe Ratio* | -0.96 | -0.13 | -0.16 | 0.01 | 0.53 | -0.04 |
| Max. Drawdown | -3.94% | -3.94% | -15.51% | -15.89% | -15.89% | -59.46% |
| VaR 95 \ 99 | | | | -23.4% \ -52.2% | | -32.1% \ -64.2% |
| CVaR 95 \ 99 | | | | -41.5% \ -72.6% | | -52.2% \ -86.8% |

* 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 CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Aug-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|-------------------------------------|---------------|---------|----------|------------------|
| LVMH MOET HENNESSY LOUIS VUITTON SE | MC FP Equity | FR | EUR | 5.38% |
| SANOFI SA | SAN FP Equity | FR | EUR | 5.34% |
| ESSILORLUXOTTICA | EL FP Equity | FR | EUR | 5.30% |
| L OREAL SA | OR FP Equity | FR | EUR | 5.29% |
| DANONE SA | BN FP Equity | FR | EUR | 5.15% |
| AIR LIQUIDE SA | AI FP Equity | FR | EUR | 5.14% |
| HERMES INTERNATIONAL SCA | RMS FP Equity | FR | EUR | 5.12% |
| CAPGEMINI SA | CAP FP Equity | FR | EUR | 5.10% |
| TOTALENERGIES SE | TTE FP Equity | FR | EUR | 5.03% |
| AIRBUS SE | AIR FP Equity | NL | EUR | 5.03% |

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