

FACTSHEET - Solactive GBS France Investable Universe Index NTR

AS OF 07-Apr-2026



DESCRIPTION

The Solactive GBS France Investable Universe 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 EUR and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

| Year | YTD | 2025 | 2024 | 2023 | 2022 | 2021 |
|-------------|--------|--------|-------|--------|--------|--------|
| Performance | -2.78% | 12.87% | 0.69% | 17.19% | -7.56% | 27.39% |

CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN | DE000SLOMSL8 / SLOMSL | Base Value / Base Date | 662.67 Points / 08.05.2006 |
| Bloomberg / Reuters | ./SFRIUCN | Last Price | 1693.28 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Net Total Return | Calculation | 8:00am to 10:30pm (CET), every 60 seconds |
| Index Currency | EUR | History | Available daily back to 08.05.2006 |
| Index Members | 94 | | |

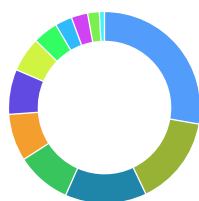
STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -1.00% | -3.86% | -1.28% | 13.75% | -2.78% | 155.52% |
| Performance (p.a.) | | | | | | 4.82% |
| Volatility (p.a.) | 16.64% | 14.93% | 12.71% | 12.66% | 14.45% | 18.57% |
| High | 1723.35 | 1841.10 | 1841.10 | 1841.10 | 1841.10 | 1841.10 |
| Low | 1640.95 | 1640.95 | 1640.95 | 1524.42 | 1640.95 | 337.86 |
| Sharpe Ratio* | -0.81 | -1.12 | -0.35 | 0.95 | -0.83 | 0.16 |
| Max. Drawdown | -4.78% | -10.87% | -10.87% | -10.87% | -10.87% | -57.69% |
| VaR 95 \ 99 | | | | -22.9% \ -33.7% | | -28.5% \ -56.8% |
| CVaR 95 \ 99 | | | | -31.4% \ -49.6% | | -46.6% \ -78.4% |

* 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).

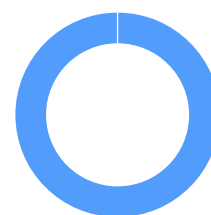
COMPOSITION BY SECTORS

- 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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