

FACTSHEET - AS OF 06-Apr-2026

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	1289.40
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		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.22%	-1.82%	0.78%	16.44%	-0.97%	28.94%
Performance (p.a.)						1.24%
Volatility (p.a.)	17.56%	15.40%	13.06%	12.73%	15.00%	20.96%
High	1303.20	1401.40	1401.40	1401.40	1401.40	1401.40
Low	1241.17	1241.17	1241.17	1107.35	1241.17	547.06
Sharpe Ratio*	-0.26	-0.59	-0.03	1.16	-0.37	-0.03
Max. Drawdown	-4.76%	-11.43%	-11.43%	-11.43%	-11.43%	-59.46%
VaR 95 \ 99				-22.9% \ -34.5%		-31.7% \ -64.0%
CVaR 95 \ 99				-32.7% \ -50.0%		-51.7% \ -86.3%

* 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).

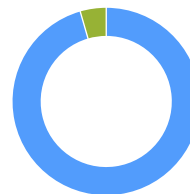
COMPOSITION BY CURRENCIES

• EUR 100.0%



COMPOSITION BY COUNTRIES

• FR 95.5%
• NL 4.5%



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
TOTALENERGIES SE	TTE FP Equity	FR	EUR	6.66%
ENGIE SA	ENGI FP Equity	FR	EUR	5.77%
ORANGE SA	ORA FP Equity	FR	EUR	5.65%
AIR LIQUIDE SA	AI FP Equity	FR	EUR	5.54%
THALES SA	HO FP Equity	FR	EUR	5.51%
AXA SA	CS FP Equity	FR	EUR	5.48%
SANOFI SA	SAN FP Equity	FR	EUR	5.22%
VINCI SA	DG FP Equity	FR	EUR	5.15%
DANONE SA	BN FP Equity	FR	EUR	5.14%
LEGRAND SA	LR FP Equity	FR	EUR	5.03%

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