

# FACTSHEET - AS OF 26-Nov-2021

## Solactive France 40 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



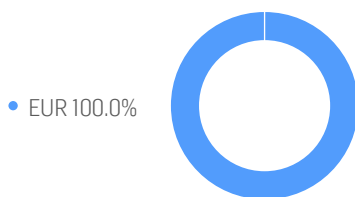
### CHARACTERISTICS

ISIN / WKN	DE000SLA3S42	Base Value / Base Date	1000 Points / 03.08.2005
Bloomberg / Reuters	SOFRANCE Index / .SOFRANCE	Last Price	1126.22
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 27.06.2017
Index Members	40		

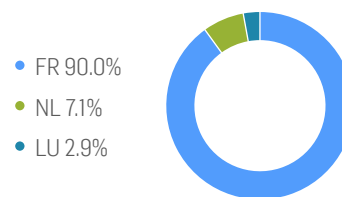
## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.74%	-2.44%	2.76%	15.52%	16.52%	12.62%
Performance (p.a.)	-	-	-	-	-	0.73%
Volatility (p.a.)	14.40%	13.11%	12.20%	11.97%	11.75%	21.57%
High	1182.61	1182.61	1182.61	1182.61	1182.61	1406.89
Low	1126.22	1101.47	1078.44	941.76	947.85	492.00
Sharpe Ratio	-0.56	-0.68	0.51	1.36	1.61	0.06
Max. Drawdown	-4.77%	-5.45%	-5.56%	-5.56%	-5.56%	-65.03%
VaR 95 \ 99				-20.7% \ -39.2%		-34.7% \ -64.7%
CVaR 95 \ 99				-31.0% \ -50.6%		-54.0% \ -89.0%

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 26-Nov-2021

Company	Ticker	Country	Currency	Index Weight (%)
HERMES INTERNATIONAL SCA	RMS FP Equity	FR	EUR	2.88%
EUROFINS SCIENTIFIC SE	ERF FP Equity	LU	EUR	2.86%
SARTORIUS STEDIM BIOTECH SA	DIM FP Equity	FR	EUR	2.84%
VIVENDI SA	VIV FP Equity	FR	EUR	2.64%
PERNOD RICARD SA	RI FP Equity	FR	EUR	2.63%
ALSTOM SA	ALO FP Equity	FR	EUR	2.62%
LEGRAND SA	LR FP Equity	FR	EUR	2.61%
ENGIE SA	ENGI FP Equity	FR	EUR	2.60%
PUBLICIS GROUPE SA	PUB FP Equity	FR	EUR	2.59%
ORANGE SA	ORA FP Equity	FR	EUR	2.59%

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