

FACTSHEET - AS OF 14-Jul-2020

Solactive France 40 Equal Weight 5% AR Index GTR

HISTORICAL PERFORMANCE



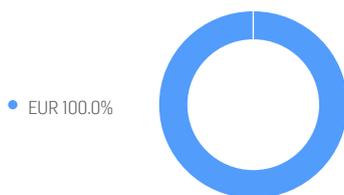
CHARACTERISTICS

ISIN / WKN	SOLFEWN00001 / SLA16G	Base Value / Base Date	1000 Points / 03.08.2005
Bloomberg / Reuters	/.SOLFEWG	Last Price	1326.65
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Total Return minus a 5% decrement p.a.	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 03.08.2005
Index Members	40		

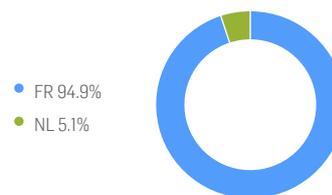
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	4.1%	15.5%	-16.6%	-9.2%	-15.7%	32.7%
Performance (p.a.)	-	-	-	-	-	1.9%
Volatility (p.a.)	21.9%	32.6%	42.5%	31.5%	40.7%	21.7%
High	1347.99	1379.88	1630.89	1630.89	1630.89	1630.89
Low	1271.85	1121.05	993.33	993.33	993.33	487.92
Sharpe Ratio	2.91	2.44	-0.72	-0.29	-0.66	0.10
Max. Drawdown	-3.3%	-8.6%	-39.1%	-39.1%	-39.1%	-64.1%
VaR 95 \ 99				-58.5% \ -112.6%		-34.2% \ -65.6%
CVaR 95 \ 99				-90.8% \ -174.2%		-54.1% \ -89.6%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 14-Jul-2020

Company	Ticker	Country	Currency	Index Weight (%)
COMPAGNIE DE SAINT GOBAIN SA	SGO FP	FR	EUR	2.98%
BNP PARIBAS SA	BNP FP	FR	EUR	2.93%
CREDIT AGRICOLE SA	ACA FP	FR	EUR	2.82%
ALSTOM SA	ALO FP	FR	EUR	2.79%
AIRBUS SE	AIR FP	NL	EUR	2.70%
INGENICO GROUP SA	ING FP	FR	EUR	2.69%
SCHNEIDER ELECTRIC SE	SU FP	FR	EUR	2.67%
LEGRAND SA	LR FP	FR	EUR	2.67%
AXA SA	CS FP	FR	EUR	2.65%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP	FR	EUR	2.65%
WORLDLINE SA	WLN FP	FR	EUR	2.63%
VIVENDI SA	VIV FP	FR	EUR	2.62%
CAPGEMINI SA	CAP FP	FR	EUR	2.62%
SOCIETE GENERALE SA CLASS A	GLE FP	FR	EUR	2.62%
AIR LIQUIDE SA	AI FP	FR	EUR	2.62%

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