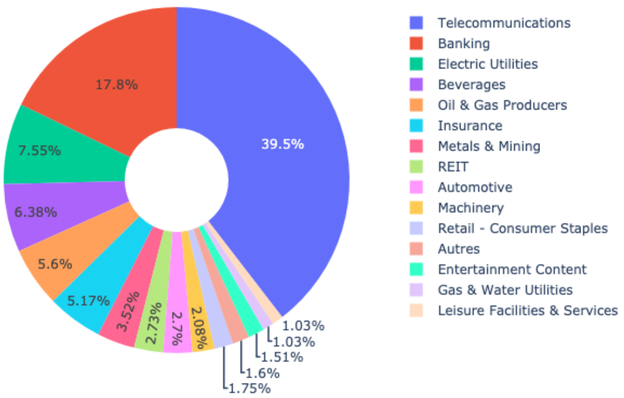
Rapport de Risque & Performance des Indices Rebalancés

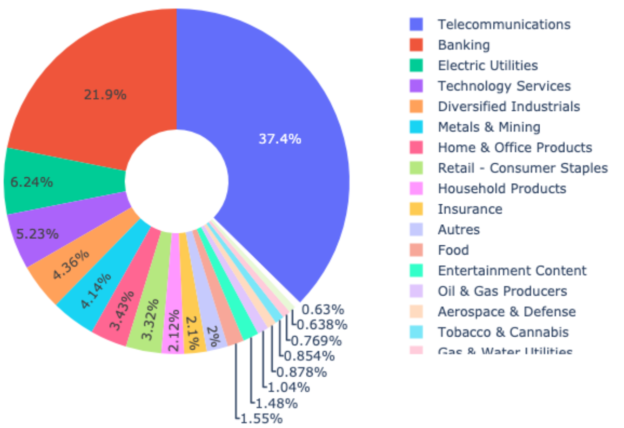
Performances des indices rebalancés

Indicateur	Performance Totale	Performance Annualisée	Volatilité	Max Drawdown	Beta	Alpha	Ratio de Sharpe
Indice non rebalancé	3.33 %	1.1 %	20.95 %	-38.39 %	0.66	-0.15	0.06
Indice Rebalancé au 2020-12-30	73.33 %	20.16 %	18.05 %	-26.46 %	0.39	0.11	1.01
Benchmark	89.89 %	23.87 %	22.46 %	-33.92 %	1	0	0.98

Répartition Sectorielle (Momentum Sectoriel - 2018-12-28)

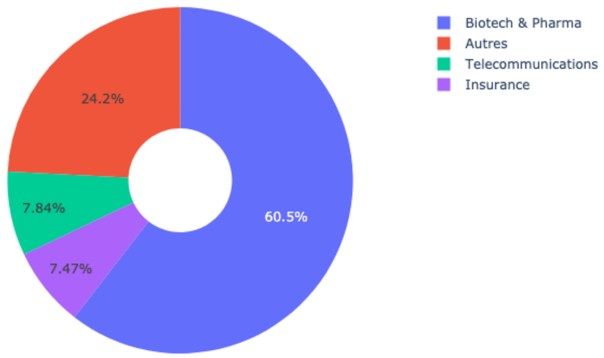


Répartition Sectorielle (Momentum Sectoriel - 2019-12-30)

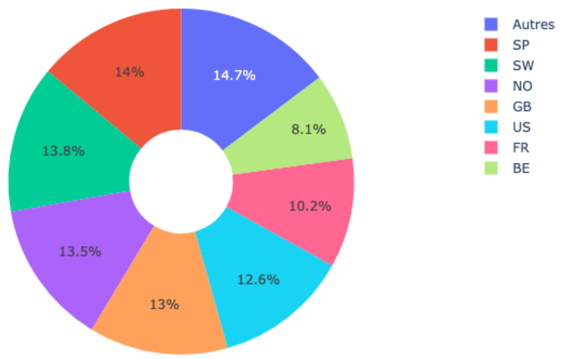


Rapport de Risque & Performance des Indices Rebalancés

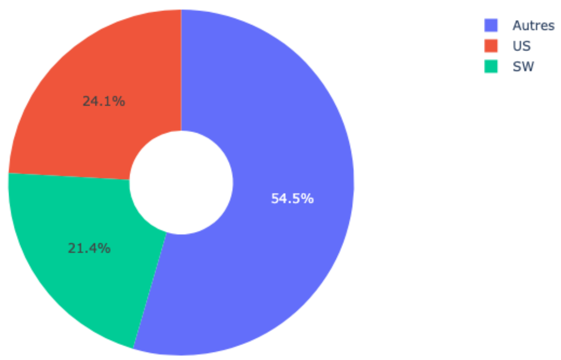
Répartition Sectorielle (Momentum Sectoriel - 2020-12-30)



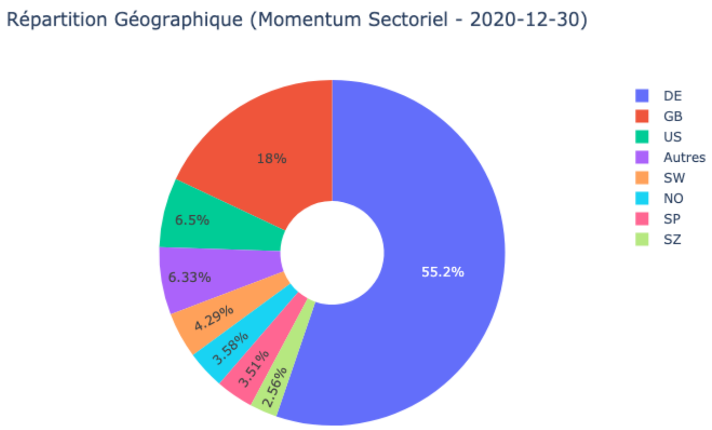
Répartition Géographique (Momentum Sectoriel - 2018-12-28)

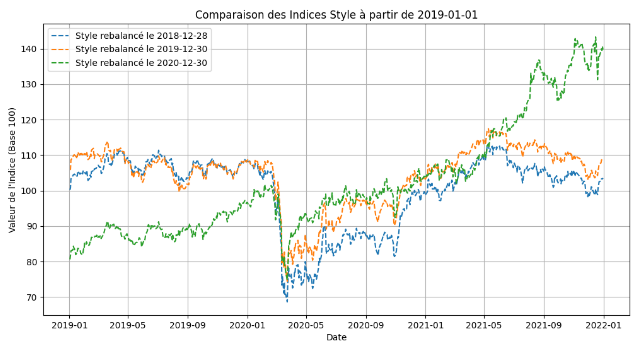


Répartition Géographique (Momentum Sectoriel - 2019-12-30)



Rapport de Risque & Performance des Indices Rebalancés





Top 10 Entreprises - Indice Rebalancé 2018

Indicateur	Weight	Company Name
TEL NO	13.53 %	TELENOR ASA
TELIA SS	9.98 %	TELIA CO AB

Top 10 Entreprises - Indice Rebalancé 2020

Indicateur	Weight	Company Name
NOVOB DC	52.38 %	NOVO NORDISK A/S-B
AZN LN	4.38 %	ASTRAZENECA PLC
TEL NO	3.58 %	TELENOR ASA
TRYG DC	2.87 %	TRYG A/S
DGE LN	2.2 %	DIAGEO PLC
GILD UW	2.15 %	GILEAD SCIENCES INC
RIO LN	2.05 %	RIO TINTO PLC
ALV GY	2.04 %	ALLIANZ SE-REG
BATS LN	2.01 %	BRITISH AMERICAN TOBACCO PLC
MO UN	1.77 %	ALTRIA GROUP INC