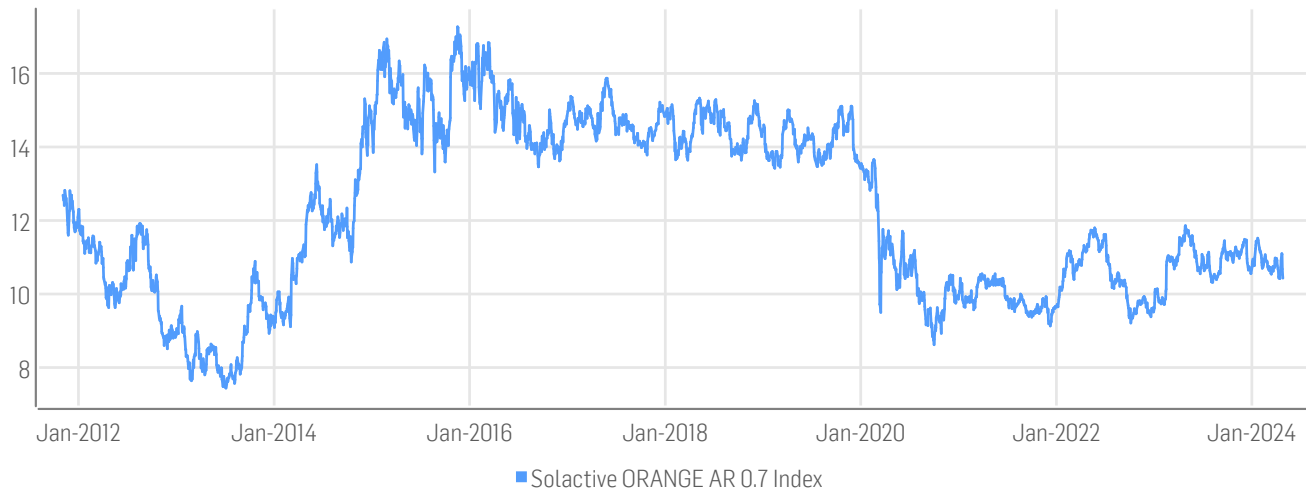


# FACTSHEET - AS OF 26-Apr-2024

## Solactive ORANGE AR 0.7 Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOEKE7 / SLOEKE	Base Value / Base Date	12.69 Points / 04.11.2011
Bloomberg / Reuters	SOORAR2 Index / .SOORAR2	Last Price	10.43
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	08:00 to 18:52 (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 04.11.2011
Index Members	2		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.31%	-8.43%	-6.04%	-10.55%	-1.23%	-17.81%
Performance (p.a.)						-1.56%
Volatility (p.a.)	20.84%	14.68%	14.13%	13.49%	14.92%	22.46%
High	11.10	11.26	11.52	11.75	11.52	17.27
Low	10.42	10.42	10.42	10.32	10.42	7.44
Sharpe Ratio*	-2.18	-2.31	-1.12	-1.08	-0.51	-0.24
Max. Drawdown	-6.04%	-8.52%	-9.55%	-12.17%	-9.55%	-50.09%
VaR 95 \ 99				-22.0% \ -33.5%		-35.9% \ -62.8%
CVaR 95 \ 99				-30.2% \ -55.2%		-52.0% \ -80.2%

\* 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

• DE 100.0%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
ORAN GTR INDEX		DE	EUR	100.02%
EUR-CASH	EUR-CASH	-	EUR	-0.02%

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