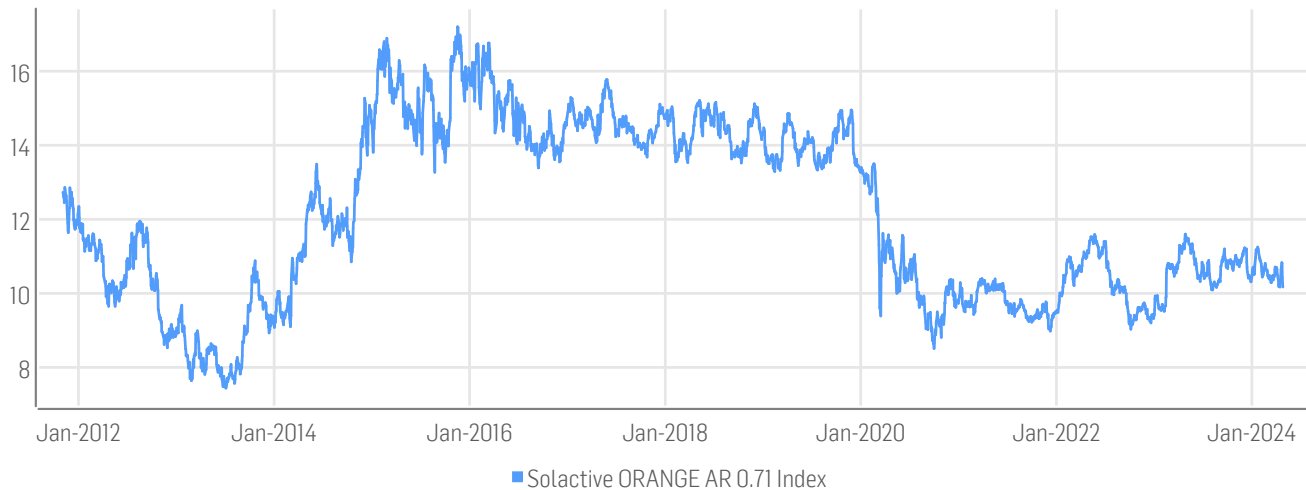


# FACTSHEET - AS OF 26-Apr-2024

## Solactive ORANGE AR 0.71 Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOFGP8 / SLOFGP	Base Value / Base Date	10.81 Points / 09.02.2022
Bloomberg / Reuters	SOORANAR Index / .SOORANAR	Last Price	10.17
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type		Calculation	08:00 to 22:53 (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 09.02.2022
Index Members	2		

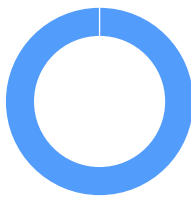
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.42%	-8.54%	-6.27%	-10.87%	-1.36%	-5.92%
Performance (p.a.)						-2.72%
Volatility (p.a.)	20.80%	14.61%	14.16%	13.52%	14.95%	14.61%
High	10.83	10.99	11.25	11.50	11.25	11.60
Low	10.17	10.17	10.17	10.09	10.17	9.03
Sharpe Ratio*	-2.22	-2.35	-1.15	-1.10	-0.54	-0.45
Max. Drawdown	-6.09%	-8.54%	-9.60%	-12.26%	-9.60%	-22.09%
VaR 95 \ 99				-22.5% \ -32.8%		-22.5% \ -40.2%
CVaR 95 \ 99				-30.4% \ -55.1%		-32.0% \ -47.7%

\* 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).

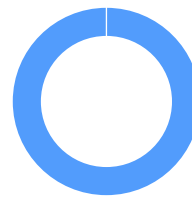
## COMPOSITION BY CURRENCIES

• 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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Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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