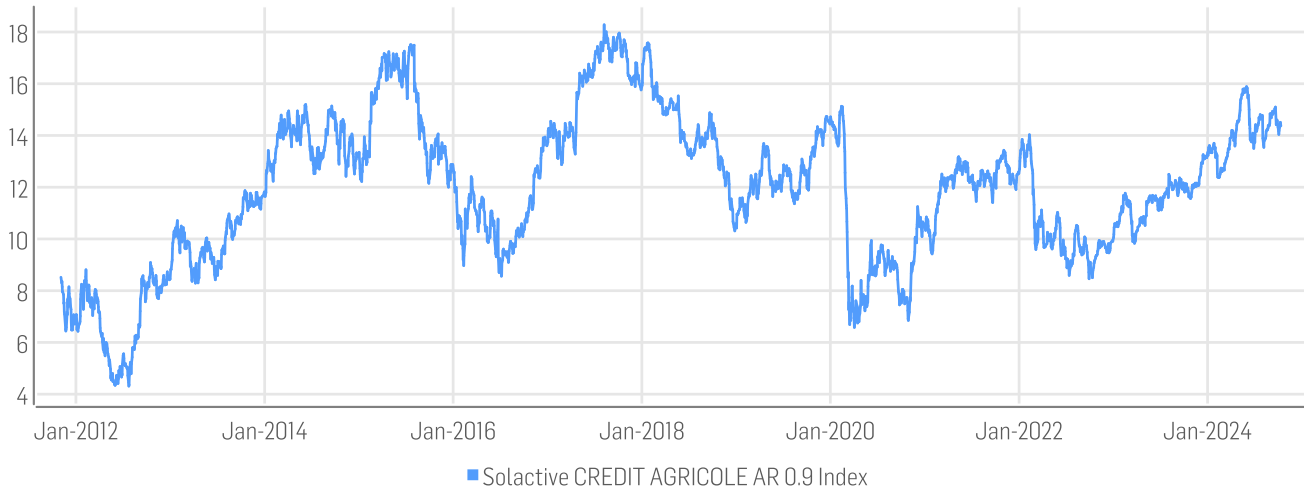


# FACTSHEET - AS OF 11-Oct-2024

## Solactive CREDIT AGRICOLE AR 0.9 Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOHQB	Base Value / Base Date	8.52 Points / 04.11.2011
Bloomberg / Reuters	SOCAGR09 Index / .SOCAGR09	Last Price	14.37
Index Calculator	Solactive AG	Dividends	0.9 AR Points
Index Type	Adjusted Return	Calculation	08:00am to 10:53pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 04.11.2011
Index Members	1		

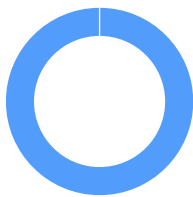
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.17%	0.14%	4.13%	20.05%	9.36%	68.66%
Performance (p.a.)						4.12%
Volatility (p.a.)	19.73%	19.30%	20.07%	17.70%	18.86%	33.44%
High	15.10	15.10	15.89	15.89	15.89	18.28
Low	14.04	13.54	13.50	11.56	12.37	4.31
Sharpe Ratio*	-1.82	-0.15	0.26	0.96	0.46	0.02
Max. Drawdown	-7.02%	-8.58%	-15.04%	-15.04%	-15.04%	-64.00%
VaR 95 \ 99				-26.9% \ -73.1%		-50.1% \ -93.1%
CVaR 95 \ 99				-52.0% \ -88.6%		-79.1% \ -129.1%

\* 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).

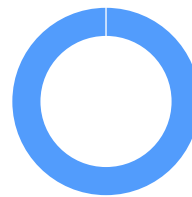
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• FR 100.0%



## TOP COMPONENTS AS OF 11-Oct-2024

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				-0.02%
CREDIT AGRICOLE SA	ACA FP Equity	FR	EUR	100.02%

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