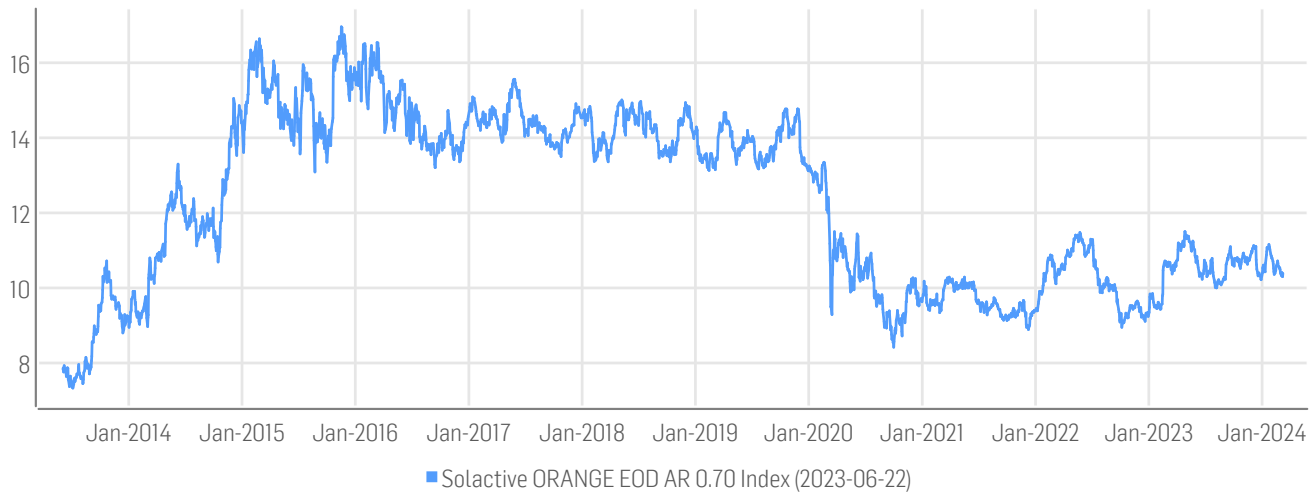


# FACTSHEET - AS OF 08-Mar-2024

## Solactive ORANGE EOD AR 0.70 Index (2023-06-22)

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOJWL6 / SLOJWL	Base Value / Base Date	7.83 Points / 2013.06.03
Bloomberg / Reuters	SOLOR070 Index / .SOLOR070	Last Price	10.39
Index Calculator	Solactive AG	Dividends	0.70 AR Points
Index Type	Adjusted Return	Calculation	09:30am to 4:55 pm (EST), every 15 seconds
Index Currency	EUR	History	Available daily back to 2013.06.03
Index Members	1		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.24%	-5.97%	-2.35%	-0.86%	1.66%	32.69%
Performance (p.a.)						2.66%
Volatility (p.a.)	10.62%	14.26%	12.56%	13.25%	12.87%	21.78%
High	10.72	11.16	11.16	11.50	11.16	16.96
Low	10.30	10.22	10.22	10.00	10.22	7.33
Sharpe Ratio*	-1.69	-1.82	-0.69	-0.36	0.39	-0.06
Max. Drawdown	-3.92%	-8.01%	-8.18%	-13.04%	-7.71%	-50.35%
VaR 95 \ 99				-21.2% \ -27.4%		-34.1% \ -61.0%
CVaR 95 \ 99				-27.0% \ -42.7%		-50.8% \ -81.0%

\* 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).

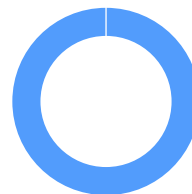
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• FR 100.0%



## TOP COMPONENTS AS OF 08-Mar-2024

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

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