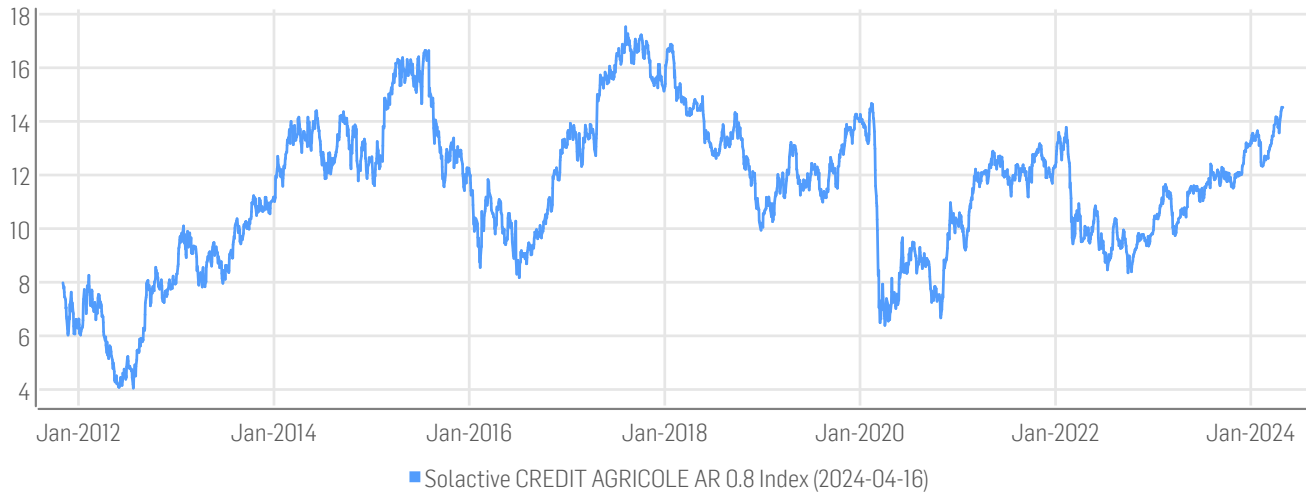


# FACTSHEET - AS OF 30-Apr-2024

## Solactive CREDIT AGRICOLE AR 0.8 Index (2024-04-16)

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SL0L6J8 / SL0L6J	Base Value / Base Date	7.98 Points / 2011.11.04
Bloomberg / Reuters	SOLCAG08 Index / .SOLCAG08	Last Price	14.52
Index Calculator	Solactive AG	Dividends	0.8 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 2011.11.04
Index Members	2		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	4.76%	7.72%	22.12%	35.20%	10.92%	81.95%
Performance (p.a.)						4.91%
Volatility (p.a.)	15.69%	17.83%	15.26%	17.35%	16.67%	33.83%
High	14.53	14.53	14.53	14.53	14.53	17.53
Low	13.57	12.33	11.89	10.81	12.33	4.05
Sharpe Ratio*	4.61	1.76	3.02	1.84	1.93	0.03
Max. Drawdown	-4.23%	-8.53%	-9.67%	-9.67%	-9.67%	-63.55%
VaR 95 \ 99				-25.1% \ -45.4%		-50.0% \ -95.4%
CVaR 95 \ 99				-39.7% \ -66.8%		-79.4% \ -131.2%

\* 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 30-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
CAGR GTR INDEX		DE	EUR	100.02%

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