

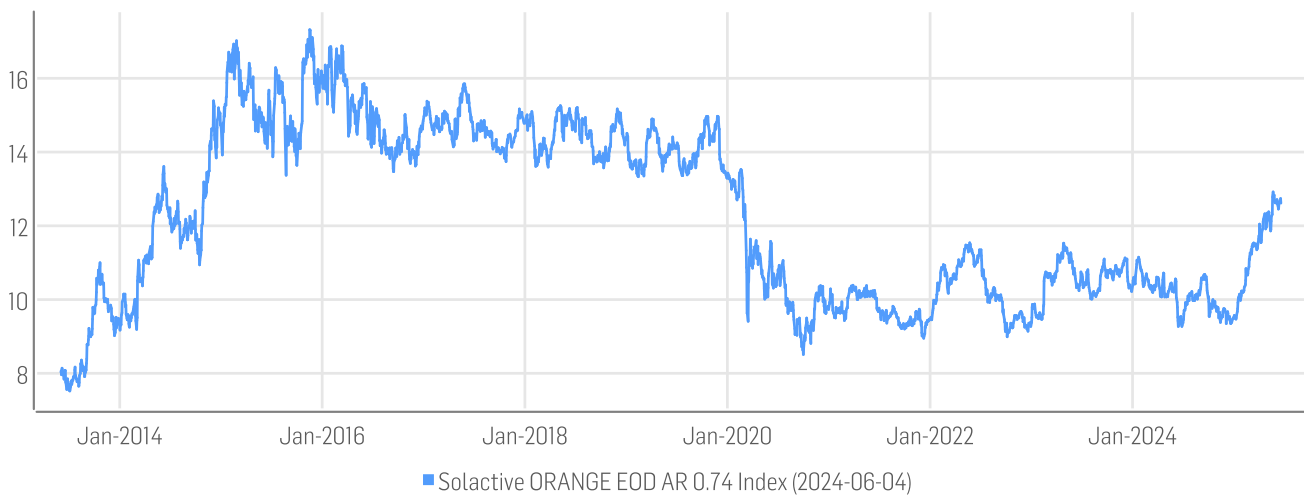
# FACTSHEET - AS OF 19-Jun-2025

## Solactive ORANGE EOD AR 0.74 Index (2024-06-04)

### DESCRIPTION

Solactive ORANGE EOD AR 0.74 Index (2024-06-04) aims to track the performance of the Solactive Orange EOD GTR Index adjusted for a synthetic dividend of 0.74 index points per annum

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLONRE3 / SLONRE	Base Value / Base Date	8.03 Points / 06.03.2013
Bloomberg / Reuters	SOLOR074 Index / .SOLOR074	Last Price	12.61
Index Calculator	Solactive AG	Dividends	0.74 AR Points
Index Type	Adjusted Return	Calculation	08:00 AM to 06:53 PM (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 06.03.2013
Index Members	2		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.30%	9.68%	34.97%	32.22%	32.70%	57.09%
Performance (p.a.)						3.82%
Volatility (p.a.)	15.54%	18.53%	15.49%	15.34%	15.73%	21.23%
High	12.92	12.92	12.92	12.92	12.92	17.32
Low	12.45	11.35	9.37	9.27	9.47	7.52
Sharpe Ratio*	-1.07	2.35	5.28	2.01	5.20	0.09
Max. Drawdown	-3.61%	-4.20%	-4.20%	-12.49%	-4.20%	-50.87%
VaR 95 \ 99				-23.2% \ -47.8%		-33.0% \ -60.1%
CVaR 95 \ 99				-35.7% \ -56.2%		-49.7% \ -79.1%

\* 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 19-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
ORANGE SA	ORA FP Equity	FR	EUR	100.02%

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