

# FACTSHEET - AS OF 17-Sep-2024

## Solactive ORANGE EOD AR 0.80 Index (2024-06-10)

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SL0L8C9 / SL0L8C	Base Value / Base Date	8.36 Points / 06.03.2013
Bloomberg / Reuters	SOLOR080 Index / .SOLOR080	Last Price	10.61
Index Calculator	Solactive AG	Dividends	0.80 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 06.03.2013
Index Members	2		

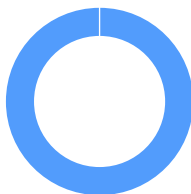
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	4.99%	12.71%	3.10%	-3.31%	3.41%	26.84%
Performance (p.a.)						2.13%
Volatility (p.a.)	10.91%	11.52%	15.87%	14.21%	14.85%	21.53%
High	10.67	10.67	10.74	11.19	11.19	17.92
Low	10.01	9.28	9.28	9.28	9.28	7.82
Sharpe Ratio*	7.08	5.11	0.17	-0.49	0.07	-0.07
Max. Drawdown	-1.43%	-2.85%	-13.65%	-17.08%	-17.08%	-51.54%
VaR 95 \ 99				-20.5% \ -58.2%		-33.6% \ -62.8%
CVaR 95 \ 99				-36.9% \ -66.1%		-50.6% \ -80.5%

\* 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).

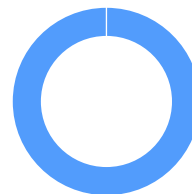
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• DE 100.0%



## TOP COMPONENTS AS OF 17-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
Solactive Orange EOD GTR Index		DE	EUR	100.02%
EUR-CASH	EUR-CASH	DE	EUR	-0.02%

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